



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			123.83100	123.83100	123.62244	123.62244			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.83707	125.83707	125.62857	125.62857			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			1,632.44000	1.63244	1,841,000		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			1,622.44000	1.62244	1,831,000		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			1,612.44000	1.61244	1,821,000		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			371.43000	0.37143	162,930		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			381.43000	0.38143	172,930		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			361.43000	0.36143	152,930		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.72729	82.08857	9.67677	82.45824			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.81918	83.40864	9.76671	83.78649			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.89208	81.09565	9.83708	81.48659			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,317.85000	4.31785	3,948,180		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			4,385.30000	4.38530	4,015,630		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			4,452.65000	4.45265	4,082,980		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,729.37000	1.72937	1,351,520		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			1,589.36000	1.58936	1,211,510		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			1,659.41000	1.65941	1,281,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			624.95000	0.62495	1,015,890		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			552.80000	0.55280	943,740		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			697.19000	0.69719	1,088,130		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			118.12083	118.12083	117.79644	117.79644			0.00	0	0
I2025	On	05/02/2015	Bond Future			118.88013	118.88013	118.55385	118.55385			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			786.44000	0.78644	1,110,830		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			806.44000	0.80644	1,130,830		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			796.44000	0.79644	1,120,830		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			446.15000	0.44615	119,870		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			456.15000	0.45615	129,870		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			436.15000	0.43615	109,870		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	0
I2038	On	06/11/2014	Bond Future			122.19368	122.19368	122.20187	122.20187			0.00	0	2,062
I2038	On	05/02/2015	Bond Future			122.87476	122.87476	122.88653	122.88653			0.00	0	0
Total I2038 Future												0.00	0	2,062
I2038	On	06/11/2014	Bond Future	119.99	Call			2,211.87000	2.21187	2,203,680		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			2,201.87000	2.20187	2,193,680		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			2,191.87000	2.19187	2,183,680		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	122.99	Put			103.47000	0.10347	115,240		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			113.47000	0.11347	125,240		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			123.47000	0.12347	135,240		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	2,062
I2046	On	06/11/2014	Bond Future			122.12531	122.12531	121.85840	121.85840			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			124.10377	124.10377	123.83600	123.83600			0.00	0	0
Total I2046 Future												0.00	0	5,348
I2046	On	06/11/2014	Bond Future	104.43	Call			17,428.40000	17.42840	17,695,310		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			17,418.40000	17.41840	17,685,310		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			17,408.40000	17.40840	17,675,310		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			0.00000	0.00000	113,770		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			154.00000	0.15400	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	103,770		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			164.00000	0.16400	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	93,770		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			174.00000	0.17400	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,348
I2050	On	06/11/2014	Bond Future			129.51906	129.51906	129.52726	129.52726			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			130.17252	130.17252	130.18426	130.18426			0.00	0	0
Total I2050 Future												0.00	0	2,800
I2050	On	06/11/2014	Bond Future	125.99	Call			3,537.26000	3.53726	3,529,060		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,527.26000	3.52726	3,519,060		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			3,517.26000	3.51726	3,509,060		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			194.26000	0.19426	182,520		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			184.26000	0.18426	172,520		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			174.26000	0.17426	162,520		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,800
R157	On	06/11/2014	Bond Future			6.76556	107.52817	6.75296	107.53881		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			6.90799	109.25745	6.88462	109.27128		1.00	0.00	0	0
Total R157 Future												0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			519.16000	0.51916	525,500	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			52.05000	0.05205	47,660	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			512.22000	0.51222	518,470	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			48.98000	0.04898	44,760	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			526.16000	0.52616	532,580	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			50.49000	0.05049	46,190	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,123.38000	1.12338	1,109,650	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			29.70000	0.02970	29,800	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,128.70000	1.12870	1,114,970	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			29.22000	0.02922	29,320	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,118.06000	1.11806	1,104,330	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			30.19000	0.03019	30,290	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	0
R186	On	06/11/2014	Bond Future			8.35676	120.21416	8.32126	120.51119		8.89	75,734,920.80	630	52,331
R186	On	05/02/2015	Bond Future			8.42167	116.85033	8.38446	117.15547		9.59	0.00	0	540
R186	On	07/05/2015	Bond Future			8.46672	118.92238	8.42702	119.24199		9.59	0.00	0	0
Total R186 Future												75,734,920.80	630	52,871
R186	On	06/11/2014	Bond Future	8.30	Put			2,113.42000	2.11342	2,230,390	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			0.00000	0.00000	2,636,210	8.89	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	1,448,330	8.89	2,896,660.00	2,000	2,000
R186	On	06/11/2014	Bond Future	8.53	Call			3,008.66000	3.00866	2,785,970	8.90	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,041.06000	7.04106	6,755,280	9.19	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			218.61000	0.21861	229,860	9.19	0.00	0	2,010

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.16	Call			1,412.72000	1.41272	1,261,810	8.77	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			2,775.30000	2.77530	2,921,420	8.77	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			2,827.01000	2.82701	2,975,260	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			1,935.04000	1.93504	1,754,980	8.82	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Call			519.80000	0.51980	441,570	8.64	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			5,004.71000	5.00471	5,223,510	8.64	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,346.22000	1.34622	1,199,570	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			2,879.33000	2.87933	3,029,710	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,379.21000	1.37921	1,230,430	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			1,277.10000	1.27710	1,351,440	8.90	0.00	0	100
R186	On	05/02/2015	Bond Future	8.74	Put			1,867.01000	1.86701	1,948,630	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,839.45000	1.83945	1,920,000	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,841.18000	4.84118	4,615,540	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,811.91000	1.81191	1,891,410	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,153.70000	6.15370	5,905,200	9.82	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,245.84000	1.24584	1,302,480	9.82	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,737.73000	4.73773	4,514,210	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,789.48000	4.78948	4,564,890	9.71	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,231.94000	3.23194	3,065,270	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			4,590.02000	4.59002	4,742,960	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,158.95000	3.15895	2,994,500	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			4,681.13000	4.68113	4,836,290	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,195.33000	3.19533	3,029,760	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			4,635.42000	4.63542	4,789,460	9.50	0.00	0	0
Total R186 Option												2,896,660.00	2,000	13,910
Total For R186												78,631,580.80	2,630	66,781
R197	On	06/11/2014	Bond Future			288.77246	288.77246	288.46553	288.46553			0.00	0	908
R197	On	05/02/2015	Bond Future			287.44762	287.44762	287.14389	287.14389			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	285.00	Call			3,465.53000	3.46553	3,772,460		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			3,455.53000	3.45553	3,762,460		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,475.53000	3.47553	3,782,460		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	05/02/2015	Bond Future	288.99	Put			1,846.11000	1.84611	1,542,380		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			1,856.11000	1.85611	1,552,380		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,866.11000	1.86611	1,562,380		0.00	0	0

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	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	908
R202	On	06/11/2014	Bond Future			231.69795	231.69795	231.71368	231.71368			0.00	0	47,022
R202	On	05/02/2015	Bond Future			232.26276	232.26276	232.28516	232.28516			0.00	0	0
Total R202 Future												0.00	0	47,022
R202	On	06/11/2014	Bond Future	227.01	Call			4,703.68000	4.70368	4,687,950		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,723.68000	4.72368	4,707,950		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			4,713.68000	4.71368	4,697,950		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			714.84000	0.71484	737,240		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			724.84000	0.72484	747,240		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			704.84000	0.70484	727,240		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,022
R2023	On	06/11/2014	Bond Future			8.15358	99.12277	8.12866	99.26890		7.48	0.00	0	11,612
R2023	On	05/02/2015	Bond Future			8.22669	100.71626	8.20016	100.86768		7.73	0.00	0	0
R2023	On	07/05/2015	Bond Future			8.27003	98.57207	8.24094	98.73405		8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.29561	100.45051	8.26662	100.60794		7.76	0.00	0	0
Total R2023 Future												0.00	0	11,612
R2023	On	06/11/2014	Bond Future	8.61	Put			443.26000	0.44326	455,600	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,128.85000	3.12885	2,995,980	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			467.96000	0.46796	481,220	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,173.02000	3.17302	3,039,680	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			455.48000	0.45548	468,270	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,217.41000	3.21741	3,083,620	7.62	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,084.27000	4.08427	3,958,770	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			951.22000	0.95122	977,140	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,005.05000	4.00505	3,880,400	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			981.70000	0.98170	1,008,470	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,044.58000	4.04458	3,919,510	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			966.36000	0.96636	992,710	7.92	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			2,962.71000	2.96271	3,031,870	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,480.83000	2.48083	2,387,470	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			2,933.32000	2.93332	3,001,940	8.03	0.00	0	0

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	07/05/2015	Bond Future	8.14	Call			2,427.59000	2.42759	2,335,330	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,992.29000	2.99229	3,062,010	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,454.13000	2.45413	2,361,310	8.03	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,031.63000	3.03163	2,938,910	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			3,122.03000	3.12203	3,186,740	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,059.40000	3.05940	2,966,240	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			3,095.40000	3.09540	3,159,670	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,703.45000	5.70345	5,579,220	8.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			1,457.10000	1.45710	1,490,300	8.08	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,003.98000	3.00398	2,911,710	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			3,148.83000	3.14883	3,213,990	7.76	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	12,523
R203	On	06/11/2014	Bond Future			7.15592	104.05307	7.14015	104.09373		2.63	0.00	0	12,128
R203	On	05/02/2015	Bond Future			7.23304	105.72623	7.21430	105.77048		2.58	0.00	0	0
R203	On	07/05/2015	Bond Future			7.23808	103.42934	7.21341	103.48241		2.55	0.00	0	0
Total R203 Future												0.00	0	12,128
R203	On	06/11/2014	Bond Future	6.84	Call			213.62000	0.21362	195,120	2.57	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			991.15000	0.99115	1,013,310	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			220.89000	0.22089	202,020	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			972.40000	0.97240	994,190	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			228.35000	0.22835	209,100	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			953.84000	0.95384	975,250	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			332.87000	0.33287	309,020	2.59	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			746.82000	0.74682	763,630	2.59	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,721.12000	2.72112	2,678,040	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			82.19000	0.08219	83,360	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,741.90000	2.74190	2,698,780	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			80.12000	0.08012	81,250	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,451.45000	1.45145	1,413,990	2.65	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			335.55000	0.33555	342,340	2.65	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,700.38000	2.70038	2,657,330	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			84.31000	0.08431	85,510	2.73	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			936.54000	0.93654	904,200	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			857.84000	0.85784	878,570	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			948.24000	0.94824	915,690	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			848.05000	0.84805	868,570	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			925.28000	0.92528	893,140	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			868.08000	0.86808	889,010	2.55	0.00	0	0
Total R203 Option												0.00	0	114

Contract 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	12,242
R2030 On 06/11/2014 Bond Future			8.81679	95.44548	8.77633	95.76545				0.00	0	4,185
R2030 On 05/02/2015 Bond Future			8.88412	92.97297	8.84203	93.30068				0.00	0	0
R2030 On 07/05/2015 Bond Future			8.93674	94.62250	8.89237	94.96333				0.00	0	0
Total R2030 Future										0.00	0	4,185
R2030 On 06/11/2014 Bond Future	8.99	Call			1,672.20000	1.67220	1,352,230			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			1,749.41000	1.74941	1,429,440			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			1,826.53000	1.82653	1,506,560			0.00	0	0
R2030 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 05/02/2015 Bond Future	9.26	Call			3,182.49000	3.18249	2,854,780			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			3,033.78000	3.03378	2,706,070			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			3,108.18000	3.10818	2,780,470			0.00	0	0
R2030 On 05/02/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Put			1,027.48000	1.02748	1,368,310			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Put			1,184.12000	1.18412	1,524,950			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Put			1,105.75000	1.10575	1,446,580			0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	4,185
R2037 On 06/11/2014 Bond Future			9.02862	97.32390	9.00876	97.50568				0.00	0	6,708
R2037 On 05/02/2015 Bond Future			9.09318	94.63105	9.07242	94.81856				0.00	0	3,280
R2037 On 07/05/2015 Bond Future			9.14456	96.31019	9.12238	96.50836				0.00	0	0
Total R2037 Future										0.00	0	9,988
R2037 On 06/11/2014 Bond Future	9.71	Call			6,097.25000	6.09725	5,915,470			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			5,932.15000	5.93215	5,750,370			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			6,014.76000	6.01476	5,832,980			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			3,660.65000	3.66065	3,473,140			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			3,745.52000	3.74552	3,558,010			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/02/2015	Bond Future	9.51	Call			3,830.26000	3.83026	3,642,750		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			1,105.42000	1.10542	1,303,590		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			1,014.32000	1.01432	1,212,490		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			1,196.65000	1.19665	1,394,820		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	9,988
R204	On	06/11/2014	Bond Future			7.48111	104.92008	7.46582	104.97395		3.80	0.00	0	13,177
R204	On	05/02/2015	Bond Future			7.55521	102.57143	7.53789	102.62906		3.96	0.00	0	0
R204	On	07/05/2015	Bond Future			7.58744	104.38981	7.56618	104.45644		3.90	0.00	0	0
R204	On	06/08/2015	Bond Future			7.58295	102.33774	7.56266	102.39741		3.74	0.00	0	0
Total R204 Future												0.00	0	13,177
R204	On	06/11/2014	Bond Future	7.99	Call			2,007.36000	2.00736	1,953,660	3.91	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			180.12000	0.18012	180,290	3.91	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			186.04000	0.18604	167,560	3.71	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,880.19000	1.88019	1,915,580	3.71	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			192.89000	0.19289	173,960	3.71	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,851.09000	1.85109	1,886,030	3.71	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			199.92000	0.19992	180,550	3.71	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,822.17000	1.82217	1,856,670	3.71	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,691.73000	2.69173	2,638,670	4.06	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			322.67000	0.32267	327,240	4.06	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,639.81000	2.63981	2,586,990	4.06	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			335.44000	0.33544	340,250	4.06	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,665.73000	2.66573	2,612,780	4.06	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			329.01000	0.32901	333,690	4.06	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,282.49000	1.28249	1,242,610	3.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			1,458.83000	1.45883	1,485,580	3.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,251.56000	1.25156	1,212,190	3.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			1,490.76000	1.49076	1,518,020	3.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,266.97000	1.26697	1,227,350	3.85	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			1,474.73000	1.47473	1,501,740	3.85	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,812.25000	1.81225	1,772,230	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			1,233.70000	1.23370	1,253,350	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,075.21000	3.07521	3,025,640	3.88	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			619.57000	0.61957	629,670	3.88	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,778.47000	1.77847	1,738,810	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			1,258.37000	1.25837	1,278,380	3.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Call			1,795.32000	1.79532	1,755,480	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			1,245.99000	1.24599	1,265,820	3.74	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	15,146
R2044	On	06/11/2014	Bond Future			9.10659	98.79950	9.09698	98.89427			0.00	0	253
R2044	On	05/02/2015	Bond Future			9.16920	96.00524	9.15903	96.10426			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.21932	97.70876	9.20808	97.81709			0.00	0	0
Total R2044 Future												0.00	0	253
R2044	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			965.35000	0.96535	1,060,120		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			865.05000	0.86505	959,820		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			1,065.84000	1.06584	1,160,610		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			1,671.75000	1.67175	1,770,770		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			1,571.46000	1.57146	1,670,480		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			1,471.35000	1.47135	1,570,370		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			2,144.41000	2.14441	2,252,740		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			2,044.29000	2.04429	2,152,620		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			1,944.33000	1.94433	2,052,660		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	253
R2048	On	06/11/2014	Bond Future			9.09726	98.09715	9.08799	98.19078			0.00	0	20,114
R2048	On	05/02/2015	Bond Future			9.16130	99.67408	9.15146	99.77217			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			9.20729	97.00485	9.19639	97.11251			0.00	0	0
Total R2048 Future												0.00	0	21,391
R2048	On	06/11/2014	Bond Future	9.73	Call			6,121.57000	6.12157	6,027,940		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			6,211.38000	6.21138	6,117,750		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			6,031.60000	6.03160	5,937,970		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	05/02/2015	Bond Future	9.49	Call			3,275.02000	3.27502	3,176,930		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	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
R2048	On	05/02/2015	Bond Future	9.50	Call			3,368.72000	3.36872	3,270,630		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			3,462.24000	3.46224	3,364,150		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	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			527.41000	0.52741	419,750		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			625.22000	0.62522	517,560		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			429.42000	0.42942	321,760		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	21,391
R207	On	06/11/2014	Bond Future			7.73191	100.30446	7.71680	100.36719		4.95	0.00	0	36,237
R207	On	05/02/2015	Bond Future			7.80540	98.27564	7.78867	98.34213		5.22	0.00	0	0
R207	On	07/05/2015	Bond Future			7.84938	100.01828	7.82957	100.09359		5.20	0.00	0	0
Total R207 Future												0.00	0	36,237
R207	On	06/11/2014	Bond Future	7.34	Call			347.10000	0.34710	318,290	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			1,927.51000	1.92751	1,961,430	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			357.93000	0.35793	328,590	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			1,896.00000	1.89600	1,929,390	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			369.00000	0.36900	339,120	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			1,864.75000	1.86475	1,897,600	4.85	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,198.00000	3.19800	3,136,760	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			457.11000	0.45711	462,360	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,228.12000	3.22812	3,166,750	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			448.83000	0.44883	453,950	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,258.54000	3.25854	3,197,030	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			440.87000	0.44087	445,850	5.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,705.85000	2.70585	2,647,620	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,085.30000	1.08530	1,102,380	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,567.08000	1.56708	1,521,740	5.14	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,946.68000	1.94668	1,976,650	5.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,656.95000	2.65695	2,599,130	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,110.97000	1.11097	1,128,460	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,681.35000	2.68135	2,623,320	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,098.08000	1.09808	1,115,360	5.27	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	36,303
R208	On	06/11/2014	Bond Future			7.92074	94.98787	7.89011	95.13384		6.13	0.00	0	16,257
R208	On	05/02/2015	Bond Future			7.99342	96.51538	7.96063	96.66641		6.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future			8.03638	94.82347	8.00021	94.98456		6.42	0.00	0	0
R208	On	06/08/2015	Bond Future			8.05702	96.63142	8.02065	96.78795		6.11	0.00	0	0
Total R208 Future												0.00	0	16,257
R208	On	06/11/2014	Bond Future	7.46	Call			355.87000	0.35587	309,360	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			344.80000	0.34480	299,280	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,473.01000	2.47301	2,573,460	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,435.07000	2.43507	2,534,530	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,082.32000	3.08232	2,946,600	6.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			227.12000	0.22712	237,370	6.29	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			333.98000	0.33398	289,450	5.98	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,511.22000	2.51122	2,612,660	5.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			744.33000	0.74433	774,450	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,179.31000	3.17931	3,057,930	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			732.06000	0.73206	761,710	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,211.83000	3.21183	3,089,990	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			719.95000	0.71995	749,140	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,146.92000	3.14692	3,026,010	6.39	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,049.47000	2.04947	1,956,980	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			2,095.01000	2.09501	2,163,610	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,072.17000	2.07217	1,979,130	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			2,073.11000	2.07311	2,141,160	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,095.01000	2.09501	2,001,410	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			2,051.38000	2.05138	2,118,870	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			2,396.75000	2.39675	2,465,560	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			2,375.48000	2.37548	2,443,820	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,308.45000	2.30845	2,219,800	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			2,354.35000	2.35435	2,422,230	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,530.24000	4.53024	4,407,940	6.38	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			1,038.13000	1.03813	1,072,360	6.38	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,264.59000	2.26459	2,176,870	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,286.47000	2.28647	2,198,280	6.11	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	17,975
R209	On	06/11/2014	Bond Future			8.95070	75.17487	8.93083	75.32518		13.79	0.00	0	25,626
R209	On	05/02/2015	Bond Future			9.01133	76.38387	8.99062	76.53872		14.30	0.00	0	0
R209	On	07/05/2015	Bond Future			9.05674	74.58755	9.03469	74.75092		15.02	0.00	0	0
R209	On	06/08/2015	Bond Future			9.09160	76.01031	9.06977	76.17082		14.70	0.00	0	0
Total R209 Future												0.00	0	25,626
R209	On	06/11/2014	Bond Future	9.50	Put			554.16000	0.55416	557,940	14.11	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,200.31000	2.20031	2,082,890	13.79	0.00	0	0

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	10.00	Put			138.80000	0.13880	136,570	14.43	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,448.04000	2.44804	2,325,590	13.82	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			1,898.46000	1.89846	1,934,920	13.76	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,281.16000	2.28116	2,162,020	13.80	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			1,685.05000	1.68505	1,716,220	13.80	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,680.56000	4.68056	4,534,030	14.11	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			118.08000	0.11808	115,840	14.43	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,129.10000	5.12910	4,980,550	14.16	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1,754.09000	1.75409	1,786,980	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,240.47000	2.24047	2,122,180	13.79	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			1,719.25000	1.71925	1,751,270	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,602.78000	7.60278	7,450,240	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			7,302.68000	7.30268	7,150,220	14.40	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			161.10000	0.16110	158,950	14.40	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			1,553.54000	1.55354	1,581,400	13.82	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,367.48000	3.36748	3,231,390	13.95	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			1,008.67000	1.00867	1,022,890	13.95	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			7,902.02000	7.90202	7,749,470	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			734.18000	0.73418	668,140	13.53	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			4,111.45000	4.11145	4,195,720	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,357.59000	1.35759	1,263,800	13.66	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			2,747.24000	2.74724	2,803,760	13.66	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,043.48000	2.04348	1,929,630	13.76	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			451.34000	0.45134	453,100	14.16	0.00	0	907
R209	On	05/02/2015	Bond Future	9.26	Call			4,099.64000	4.09964	3,978,600	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,123.68000	2.12368	2,157,490	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,047.41000	3.04741	2,940,960	14.30	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,977.22000	2.97722	3,025,620	14.30	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,013.53000	4.01353	3,893,520	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			2,181.46000	2.18146	2,216,300	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,056.58000	4.05658	3,936,060	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,152.51000	2.15251	2,186,840	14.46	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			3,912.93000	3.91293	3,970,630	15.03	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,656.83000	3.65683	3,552,190	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			3,989.65000	3.98965	4,048,380	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,692.87000	3.69287	3,587,710	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			3,951.02000	3.95102	4,009,230	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,729.34000	3.72934	3,623,670	15.03	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			4,647.23000	4.64723	4,707,260	14.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,870.13000	7.87013	7,737,970	15.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			2,124.66000	2.12466	2,153,010	15.31	0.00	0	2,914

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	8.99	Call			4,133.74000	4.13374	4,034,130	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			4,724.83000	4.72483	4,785,730	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,169.15000	4.16915	4,069,110	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			4,685.75000	4.68575	4,746,220	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,205.01000	4.20501	4,104,530	14.71	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	56,327
R210	On	06/11/2014	Bond Future			172.48255	172.48255	172.19480	172.19480			0.00	0	602
R210	On	05/02/2015	Bond Future			175.27646	175.27646	174.98897	174.98897			0.00	0	0
Total R210 Future												0.00	0	602
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,184.80000	3.18480	3,472,550		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,204.80000	3.20480	3,492,550		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,194.80000	3.19480	3,482,550		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			0.00000	0.00000	266,460		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			21.03000	0.02103	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			0.00000	0.00000	286,460		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			1.03000	0.00103	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			0.00000	0.00000	276,460		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			11.03000	0.01103	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	602
R211	On	06/11/2014	Bond Future			132.23720	132.23720	132.21814	132.21814			0.00	0	1,070
R211	On	05/02/2015	Bond Future			132.77729	132.77729	132.76158	132.76158			0.00	0	0
Total R211 Future												0.00	0	1,070
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,228.14000	2.22814	2,247,200		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			2,218.14000	2.21814	2,237,200		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,208.14000	2.20814	2,227,200		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			248.42000	0.24842	232,710		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			228.42000	0.22842	212,710		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			238.42000	0.23842	222,710		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,070
R212 On 06/11/2014 Bond Future			137.18115	137.18115	137.00623	137.00623			0.00	0	18,159
R212 On 05/02/2015 Bond Future			137.64496	137.64496	137.47095	137.47095			0.00	0	0
Total R212 Future									0.00	0	18,159
R212 On 06/11/2014 Bond Future	135.00	Call			2,006.23000	2.00623	2,181,150		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			1,996.23000	1.99623	2,171,150		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			2,016.23000	2.01623	2,191,150		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			519.05000	0.51905	345,040		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			529.05000	0.52905	355,040		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			539.05000	0.53905	365,040		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	18,159
R213 On 06/11/2014 Bond Future			8.82582	85.74838	8.78572	86.05312		12.00	0.00	0	29,313
R213 On 05/02/2015 Bond Future			8.89294	87.12680	8.85126	87.43902		12.54	0.00	0	0
R213 On 07/05/2015 Bond Future			8.93950	85.12215	8.89568	85.44670		13.20	0.00	0	0
Total R213 Future									0.00	0	29,313
R213 On 06/11/2014 Bond Future	8.84	Call			2,181.26000	2.18126	1,983,190	12.05	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			1,769.13000	1.76913	1,875,800	12.05	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,221.92000	2.22192	2,022,010	12.06	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			1,734.18000	1.73418	1,839,010	12.06	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,262.99000	2.26299	2,061,250	12.07	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			1,699.73000	1.69973	1,802,730	12.07	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,638.52000	4.63852	4,409,200	12.67	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			1,789.82000	1.78982	1,872,720	12.67	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,685.05000	4.68505	4,454,720	12.68	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			1,764.91000	1.76491	1,846,800	12.68	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,731.56000	4.73156	4,500,220	12.69	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			1,740.07000	1.74007	1,820,950	12.69	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,266.16000	3.26616	3,093,280	13.08	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			4,433.81000	4.43381	4,585,480	13.08	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,300.25000	3.30025	3,126,310	13.08	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			4,392.20000	4.39220	4,542,810	13.08	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,334.52000	3.33452	3,159,540	13.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			4,350.87000	4.35087	4,500,440	13.09	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	29,313
R214	On	06/11/2014	Bond Future			9.03043	75.99987	9.01599	76.11384		14.41	0.00	0	6,057
R214	On	05/02/2015	Bond Future			9.09231	77.22165	9.07718	77.33964		15.08	0.00	0	0
R214	On	07/05/2015	Bond Future			9.13633	75.29500	9.12001	75.42120		15.94	0.00	0	0
Total R214 Future												0.00	0	6,057
R214	On	06/11/2014	Bond Future	9.65	Put			516.56000	0.51656	511,120	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,319.32000	5.31932	5,199,830	14.87	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			503.79000	0.50379	498,270	14.87	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,145.20000	6.14520	6,025,100	14.96	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			351.38000	0.35138	345,250	14.96	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			2,879.13000	2.87913	2,772,030	14.55	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			1,448.08000	1.44808	1,454,950	14.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,203.46000	5.20346	5,084,150	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			529.60000	0.52960	524,260	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,261.31000	5.26131	5,141,900	14.86	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,974.99000	4.97499	4,870,530	15.24	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,863.46000	1.86346	1,876,990	15.24	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,022.41000	5.02241	4,917,640	15.25	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,838.21000	1.83821	1,851,430	15.25	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,069.98000	5.06998	4,964,920	15.26	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,813.23000	1.81323	1,826,160	15.26	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,179.82000	4.17982	4,089,480	15.88	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			3,948.18000	3.94818	3,984,040	15.88	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,218.58000	4.21858	4,127,860	15.89	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			3,909.96000	3.90996	3,945,440	15.89	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,141.23000	4.14123	4,051,270	15.88	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			3,986.70000	3.98670	4,022,940	15.88	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,057
Total for Bond												78,631,580.80	2,630	377,675
IR CAN	On	06/11/2014	Can-Do Interest Rate			144.76002	144.76002	144.71793	144.71793			0.00	0	635
Total IR CANDO ICAA Future												0.00	0	635
Total For IR CANDO ICAA												0.00	0	635
Total for Can-Do Interest Rate												0.00	0	635
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

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

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

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

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

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	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future												0.00	0	0
Total For R211												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	06/11/2014	GOVI			462.75800	462.75800	463.41800	463.41800			13,882,740.00	3	391
GOVI	On	05/02/2015	GOVI			470.19300	470.19300	470.88000	470.88000			0.00	0	45
GOVI	On	07/05/2015	GOVI			478.50900	478.50900	479.25000	479.25000			0.00	0	0
Total GOVI Future												13,882,740.00	3	436
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			144,080.00000	14.40800	137,480,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	448.99	Call			144,280.00000	14.42800	137,680,000		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			144,180.00000	14.41800	137,580,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	459.99	Call			108,900.00000	10.89000	102,030,000		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			108,800.00000	10.88000	101,930,000		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			108,700.00000	10.87000	101,830,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			292,400.00000	29.24000	284,990,000		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			292,600.00000	29.26000	285,190,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			292,500.00000	29.25000	285,090,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									13,882,740.00	3	436
Total for GOVI									13,882,740.00	3	436
AL12 On 06/11/2014 Index Future			507.87600	507.87600	509.00500	509.00500			0.00	0	0
AL12 On 05/02/2015 Index Future			516.03600	516.03600	517.20200	517.20200			0.00	0	0
AL12 On 07/05/2015 Index Future			525.16200	525.16200	526.39500	526.39500			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			434.27100	434.27100	434.56100	434.56100			0.00	0	0
AL37 On 05/02/2015 Index Future			441.24900	441.24900	441.55900	441.55900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/11/2014 Index Future			510.14500	510.14500	510.96600	510.96600			0.00	0	1
AL7T On 05/02/2015 Index Future			518.34200	518.34200	519.19500	519.19500			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/11/2014 Index Future			463.99400	463.99400	464.69100	464.69100			0.00	0	586
ALBI On 05/02/2015 Index Future			471.44900	471.44900	472.17400	472.17400			0.00	0	65
ALBI On 07/05/2015 Index Future			479.78700	479.78700	480.56700	480.56700			0.00	0	0
Total ALBI Future									0.00	0	651
Total For ALBI									0.00	0	651
IGOV On 06/11/2014 Index Future			219.15500	219.15500	219.00200	219.00200			0.00	0	1,194
IGOV On 05/02/2015 Index Future			222.70300	222.70300	222.55500	222.55500			0.00	0	0
IGOV On 07/05/2015 Index Future			226.66800	226.66800	226.53700	226.53700			0.00	0	0
Total IGOV Future									0.00	0	1,194
Total For IGOV									0.00	0	1,194
ILBI On 06/11/2014 Index Future			593.59700	593.59700	593.10400	593.10400			0.00	0	0
ILBI On 05/02/2015 Index Future			603.06300	603.06300	602.56700	602.56700			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	2,003
JIBAR f On 20/08/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.17000	93.83000	6.17000	93.83000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0

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			6.28000	93.72000	6.28000	93.72000			0.00	0	0
JIBAR F On 21/01/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.81000	93.19000	6.81000	93.19000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
Total Jibar Future									0.00	0	40,850
Total For JIBAR FUTURE									0.00	0	40,850
Total for Jibar									0.00	0	40,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									92,514,320.80	2,633	421,599
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.86284			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			7.16000	104.49401	7.16000	104.47403			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	101.12333			0.00	0	30,000,000
Total AA04 SPOT									0.00	0	30,000,000
Total For AA04									0.00	0	30,000,000
AA05 On 22/03/2019 Spot Bond			8.57500	106.40554	8.57500	106.38127			0.00	0	5,000,000,000
Total AA05 SPOT									0.00	0	5,000,000,000
Total For AA05									0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.68819			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			9.28500	104.29669	9.28500	104.27083			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.89502			0.00	0	0
Total AB010 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 AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.97907				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			9.44000	98.11622	9.44000	98.09163				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.26000	103.70901	7.26000	103.68892				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.33608				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			8.65500	106.88731	8.65500	106.86271				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.51000	138.82372	1.51000	138.80979				0.00	0	0
Total ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.35500	127.24059	2.35500	270.91583				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.55592				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	101.88494				0.00	7,500,000,000	2,500,000,000
Total ABFN06 SPOT										0.00	7,500,000,000	2,500,000,000
Total For ABFN06										0.00	7,500,000,000	2,500,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.25467				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	101.30702				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	101.34177				0.00	0	0
Total ABFN09 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 ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.84132				0.00	0	10,000,000,000
Total ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.92116				0.00	0	1,800,000,000
Total ABFN11 SPOT										0.00	0	1,800,000,000
Total For ABFN11										0.00	0	1,800,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.76264				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.05500	131.28940	3.05500	131.27084				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.26000	119.04294	4.26000	119.02221				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			5.01000	103.43065	5.01000	103.41064				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	64.27439	100.00000	64.11868				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			2.09500	171.31771	2.09500	171.29786				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	161.66332	2.76000	161.64168				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			2.12500	173.14069	2.12500	173.12048				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			1.84000	183.76851	1.84000	183.74848				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			8.05125	76.60845	8.05125	76.59219				0.00	0	0
Total ABN33 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 ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.05125	76.60845	8.05125	76.59219				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	101.18961				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.21000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				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	100.80710				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	100.68783				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			7.19000	101.92549	7.19000	101.90589				0.00	0	0
Total ABN50 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 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
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	101.00392				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.45000	111.92046	7.45000	111.89822				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.69969				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			2.65000	94.21766	2.65000	106.39615				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			2.53000	101.81616	2.53000	157.95869				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			2.44000	116.17382	2.44000	209.44843				0.00	0	0
Total ABN63 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 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			9.66500	88.84059	9.66500	92.68190				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.58759				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	100.34500				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	107.92476	9.63000	107.89704				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0

Contract 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 ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.63000	107.92476	9.63000	107.89704				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			8.99000	91.64190	8.99000	91.61989				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.72500	107.22105	9.72500	107.19324				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	101.45732				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	100.40658				0.00	0	0
Total ABN92 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 ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.20500	109.30098	8.20500	109.27709				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			8.99500	105.57042	8.99500	105.54505				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.11000	103.30280	7.11000	103.28319			22,183,200,000,000.00		3,120,000,000	1,660,000,000
Total ABS5 SPOT									22,183,200,000,000.00		3,120,000,000	1,660,000,000
Total For ABS5									22,183,200,000,000.00		3,120,000,000	1,660,000,000
ABS6 On 01/06/2020 Spot Bond			8.91000	98.63929	8.91000	98.61580				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			9.88000	96.37322	9.88000	96.34797				0.00	0	1,466,666,600
Total ABS7 SPOT										0.00	0	1,466,666,600
Total For ABS7										0.00	0	1,466,666,600
ABS9 On 17/03/2016 Spot Bond			7.81000	106.25453	7.81000	106.23241				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.16500	216.91937	2.16500	274.80444				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.45000	125.94454	1.45000	128.74093				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.13000	128.09077	2.13000	130.64849				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00472	100.00000	0.00470				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	63.95063	100.00000	63.79571				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL028 On 15/09/2015 Spot Bond			11.61000	107.65873	11.61000	107.62573				0.00	0	0
Total ACL028 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 ACL028										0.00	0	0
ACL028 On 20/08/2015 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL029 On 20/03/2018 Spot Bond			100.00000	4.08939	100.00000	4.07949				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	24.37467	100.00000	24.31563				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL040 On 20/08/2015 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL042 On 22/10/2018 Spot Bond			11.00000	64.71566	11.00000	64.69716				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	24.37467	100.00000	24.31563				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL070 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
ACL071 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
ACL073 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
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	101.37750				0.00	0	0
Total ACL076 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 ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.51513				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	101.31611				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35759				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	101.37584				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	100.42655				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	100.42655				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	100.42923				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	101.53409				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.42923				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	100.42388				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	90.91277				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	101.54631				0.00	0	0
Total ACL089 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 ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.14323				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	101.33274				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	101.37397				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.39051				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	101.35736				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	101.28295				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			9.43000	103.95874	9.43000	104.01908				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	100.49734				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	101.17041				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	84.71500				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	164.42123				0.00	0	0
Total ACL127 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 ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	164.49473				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.31603				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL131 On 26/08/2014 Spot Bond				100.00000	0.00000	99.88203				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL133 On 20/09/2014 Spot Bond				100.00000	0.00000	101.27455				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.26459				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	102.32883				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.68142				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	102.32750				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	101.01279				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.97618				0.00	0	0
Total ACL141 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 ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	99.50882				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	100.42100				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.75042				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.32102				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	102.54238				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16188				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.13362				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.18847				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.29136				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.23324				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16686				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.18514				0.00	0	0
Total ACL159 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 ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.26353	10.23000	104.23526				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	101.20324				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	101.17517				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	119.29952				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			9.51500	102.71822	9.51500	102.69214				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	101.28631				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	115.04767	1.75000	115.14004				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	101.46585				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.18662				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	101.26120				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	101.30238				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	101.21998				0.00	0	0
Total ACL175 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 ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	101.29414				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00479				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77695				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.11487				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.20514				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.44971				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.29414				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.25719				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32756				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.34912				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74636				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	102.02210				0.00	0	0
Total ACL192 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 ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.35419				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.35419				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43405				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.26943				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43565				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.62295				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43405				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	93.81248				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.38240				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.36825				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	117.69652				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	118.52963				0.00	0	0
Total ACL204 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 ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	101.18701				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.17546				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.20679				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	98.26420				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26120				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.18866				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.18701				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.30112				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.20017				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.42906				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	100.41587				0.00	0	0
Total ADCB03 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 ADCB03										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	99.91206				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.30795				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	101.46089				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	13.51979	100.00000	13.48704				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	99.97966				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	99.97761				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	99.97624				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	100.65868				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	100.72560				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	100.81468				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.63251				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			7.99000	100.06442	7.99000	100.04300				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.81810				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	100.95360				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			8.49500	104.01294	8.49500	103.98942				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.35500	117.20018	9.35500	117.17091				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	91.85092	100.00000	91.62743				0.00	0	0
Total AIR02U SPOT										0.00	0	0
Total For AIR02U										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.26000	110.05449	7.26000	110.03316				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	86.75716	100.00000	86.55632				0.00	0	0
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.40500	101.10835	9.40500	101.08309				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.02027	100.00000	14.98704				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			10.12000	101.31616	10.12000	101.28898				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			2.78000	162.77442	2.78000	162.75254				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	101.46796				0.00	0	0
Total ANG010 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 ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	101.30645			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	101.36702			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.69196			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									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	101.24160			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	99.77312			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	101.10643			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	101.21998			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58628			0.00	0	0
Total ASN012 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.76077				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	98.76000				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	101.56142				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	93.96729				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			2.69000	127.16086	2.69000	289.31830				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	92.40443				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	97.05415				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	98.53916				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
ASN03: On 14/08/2017 Spot Bond			100.00000	13.27152	100.00000	13.25679				0.00	0	0
Total ASN031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN031									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.29960			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	101.10451			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	101.08801			0.00	0	30,000,000,000
Total BAR003 SPOT									0.00	0	30,000,000,000
Total For BAR003									0.00	0	30,000,000,000
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.03493			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			8.98500	106.53456	8.98500	106.50898			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	101.02415			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	101.47670			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.83208			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	102.08692			0.00	0	100,000,000
Total BAW17 SPOT									0.00	0	100,000,000
Total For BAW17									0.00	0	100,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	102.39986			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			9.56500	101.96085	9.56500	101.93483			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.41500	108.95045	7.41500	108.92877		2,589,318,000,000.00		349,200,000	174,600,000
Total BAW2 SPOT								2,589,318,000,000.00		349,200,000	174,600,000

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 BAW2									2,589,318,000,000.00	349,200,000	174,600,000
BAW20 On 15/01/2016 Spot Bond			100.00000	34.87751	100.00000	34.72414			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	101.10544			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.00584			0.00	0	0
Total BAW6 SPOT									0.00	0	0
Total For BAW6									0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.63000	103.45668	7.63000	103.43524			0.00	0	0
Total BAW7 SPOT									0.00	0	0
Total For BAW7									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.80500	106.84461	8.80500	106.81945			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.03224	103.97238	11.03224	102.99917			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.06746	102.03748	11.06746	101.83359			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.09694	101.97190	11.09694	101.79834			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.45009			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.12642	101.83614	11.12642	101.73798			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.81039	101.57591	11.81039	101.55004			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	101.48465			0.00	0	0
Total BAYA09 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 BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.48465				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	101.48472				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			11.28224	101.14294	11.28224	101.29966				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			11.22375	102.92514	11.22375	101.82028				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			11.06746	102.03748	11.06746	101.83359				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			11.12113	102.21427	11.12113	101.98546				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			10.28524	96.84118	10.28524	101.54215				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	101.40867				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	101.39116				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.39116				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.31601				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.93852				0.00	0	0
Total BAYA22 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 BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.02494	100.32258	11.02494	100.74418				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.58000	100.46755	11.58000	100.34801				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35018				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.50500	70.28523	11.50500	98.09974				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.93847				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.27747				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.32900	9.28000	101.27951				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.37067				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.38500	68.94232	11.38500	97.82669				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.32968				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.36384				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.36384				0.00	0	0
Total BAYA35 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 BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.81137				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.31327				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.38076				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	101.15383				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.93853				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.38076				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.31601				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.33273				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.38085				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.99383				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.03224	104.33299	14.03224	103.39669				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.22040	102.40063	15.22040	102.39909				0.00	0	0
Total BAYB03 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 BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.09700	102.28177	14.09700	102.13941				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.80623				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.80623				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.80623				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.87400				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.56841				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	19.45693	100.00000	19.42002				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	21.20237	100.00000	21.15101				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	19.29654	100.00000	19.24980				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.91145	100.00000	11.88259				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.91145	100.00000	11.88259				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.40150	100.00000	14.36662				0.00	0	0
Total BAYD5U 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 BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.47866	100.00000	12.44843			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	100.56666			0.00	0	10,000,000,000
Total BCJ03 SPOT									0.00	0	10,000,000,000
Total For BCJ03									0.00	0	10,000,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.55679			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	100.74798			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	100.79576			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.11076	100.00000	8.09111			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.11076	100.00000	8.09111			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	80.21978	100.00000	100.00000		040,000,000,000,000.00	40,400,000,000	20,200,000,000	
Total BCP86U SPOT								10,000,000,000,000.00	40,400,000,000	20,200,000,000	
Total For BCP86U								10,000,000,000,000.00	40,400,000,000	20,200,000,000	
BD020Z On 31/12/2018 Spot Bond			2.06500	103.95751	2.06500	177.87236			0.00	0	0
Total BD0202 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 BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.27500	94.34138	8.27500	147.97999			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.27500	95.64635	8.27500	148.33215			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			8.66000	98.47779	8.66000	98.45499			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	101.53235			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.21564			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.98500	100.16776	7.98500	100.14645			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.65646			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	100.59334			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	100.60551			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.64606			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.68657			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.79958			0.00	0	0
Total BG22D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	22.60916	100.00000	22.55439				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	100.38968				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	100.40950				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	100.41799				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	100.42082				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	100.45475				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	100.49992				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	14.15742	100.00000	14.12312				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	14.15742	100.00000	14.12312				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	101.20398				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	101.29996				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	101.32612				0.00	0	0
Total BG42A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.35500	104.80123	8.35500	104.77793				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.40461				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	101.54398				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	10.10568	100.00000	10.08120				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	10.10568	100.00000	10.08120				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	100.64891				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.96599				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.68500	66.65073	8.68500	101.87760				0.00	0	3,000,000,000
Total BID06 SPOT										0.00	0	3,000,000,000
Total For BID06										0.00	0	3,000,000,000
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.73707				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	99.00757				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	96.47757				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.98323				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	99.98016				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	99.98180				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.98089				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	99.97925				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	99.97240				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	99.96167				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	63.81320	100.00000	63.65862				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	100.59336				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	100.61095				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	19.89125	100.00000	19.84307				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.26030				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.01982				0.00	0	0
Total BWZJ18 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 BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.45000	104.93644	7.45000	104.91535				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.45500	113.24344	9.45500	113.21502				0.00	0	270,000,000
Total CBL08 SPOT										0.00	0	270,000,000
Total For CBL08										0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.64297				0.00	0	3,000,000,000
Total CBL09 SPOT										0.00	0	3,000,000,000
Total For CBL09										0.00	0	3,000,000,000
CBL11 On 06/05/2016 Spot Bond			9.10500	105.22424	9.10500	105.19878				0.00	0	620,000,000
Total CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.29500	105.23478	11.29500	105.20337				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.51949				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			11.54500	100.62915	11.54500	100.59846				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	100.16169				0.00	6,120,000,000	3,120,000,000
Total CBL15 SPOT										0.00	6,120,000,000	3,120,000,000
Total For CBL15										0.00	6,120,000,000	3,120,000,000
CBL16 On 18/05/2017 Spot Bond			9.34500	102.63524	9.34500	102.60976				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	99.86310				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			11.98500	96.53266	11.98500	96.50162				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	101.11019				0.00	200,000,000	200,000,000
Total CBL19 SPOT										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL19										0.00	200,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.78569				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	100.26757				0.00	330,000,000	330,000,000
Total CBL21 SPOT										0.00	330,000,000	330,000,000
Total For CBL21										0.00	330,000,000	330,000,000
CBL22 On 06/05/2020 Spot Bond			10.31500	94.75858	10.31500	94.73268				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			10.10500	116.18016	10.10500	116.14887				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.95500	112.43322	9.95500	112.40338				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.28500	117.26200	9.28500	117.23308				0.00	0	3,490,000,000
Total CCT03 SPOT										0.00	0	3,490,000,000
Total For CCT03										0.00	0	3,490,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.18001				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			11.70500	105.24385	11.70500	105.21133				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	100.14921				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	102.33498				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	101.63439				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	100.77296				0.00	0	0
Total CGR15 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 CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.23892				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.85204				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.84957				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	101.17377				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.22188				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	101.27731				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	99.99995				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	99.99996				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	99.99995				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	100.14182				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	101.31614				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	102.19156				0.00	0	0
Total CLN179 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 CLN179										0.00	0	0
CLN18: On 15/06/2016 Spot Bond				100.00000	0.00000	62.21200				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN18: On 01/07/2021 Spot Bond			10.11000	101.37623	10.11000	101.34907				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18: On 06/07/2016 Spot Bond				100.00000	0.00000	100.86831				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19: On 23/08/2016 Spot Bond			2.76000	118.95895	2.76000	118.94292				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19: On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19: On 29/08/2021 Spot Bond			3.14000	116.01823	3.14000	118.75987				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19: On 31/08/2016 Spot Bond			8.25000	99.78055	8.25000	103.87368				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19: On 13/09/2021 Spot Bond			3.10000	125.91638	3.10000	120.18556				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19: On 13/09/2016 Spot Bond			2.40000	125.53656	2.40000	119.82527				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20: On 20/12/2016 Spot Bond				100.00000	0.00000	101.86958				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21: On 12/10/2014 Spot Bond				100.00000	0.00000	100.78541				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN21: On 12/10/2014 Spot Bond				100.00000	0.00000	100.69188				0.00	0	0
Total CLN214 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 CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.51000	102.93335	8.51000	102.90992				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.92847				0.00	0	800,000,000
Total CLN216 SPOT										0.00	0	800,000,000
Total For CLN216										0.00	0	800,000,000
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.86624				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.61415				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.62640				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.56000	103.05000	8.56000	103.02640				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56000	103.05000	8.56000	103.02640				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.61000	101.85268	8.61000	101.82922				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.34932				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.49196				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.82233				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.82233				0.00	0	0
Total CLN231 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 CLN231										0.00	0	0
CLN231 On 15/06/2016 Spot Bond				100.00000	0.00000	66.94400				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.12465				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.36855				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.90320				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.89678				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	99.92430	9.35000	99.89907				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	99.92430	9.35000	99.89907				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.90313				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.90286				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				100.00000	0.00000	101.45047				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.33541				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.44602				0.00	0	2,500,000,000
Total CLN251 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN251										0.00	0	2,500,000,000
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.33541				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.33541				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	101.33541				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	101.40867				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	102.17759				0.00	0	550,000,000
Total CLN256 SPOT										0.00	0	550,000,000
Total For CLN256										0.00	0	550,000,000
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.73304				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	102.29496				0.00	0	600,000,000
Total CLN258 SPOT										0.00	0	600,000,000
Total For CLN258										0.00	0	600,000,000
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.29496				0.00	0	600,000,000
Total CLN259 SPOT										0.00	0	600,000,000
Total For CLN259										0.00	0	600,000,000
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.29496				0.00	0	785,900,000
Total CLN260 SPOT										0.00	0	785,900,000
Total For CLN260										0.00	0	785,900,000
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62358				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.31500	105.09372	9.31500	105.06772				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN264 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 CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	101.40081				0.00	0	550,000,000
Total CLN268 SPOT										0.00	0	550,000,000
Total For CLN268										0.00	0	550,000,000
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54012				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66283				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65487				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70886				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	99.96111				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.88301				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90684				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.12063				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.62173				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.44934				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.27946				0.00	0	0
Total CLN282 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 CLN282									0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.20350			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.60218			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.28147			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.54766			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.30023			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.92333			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18760			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.28530			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05824			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.44387			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18765			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18765			0.00	0	0
Total CLN298 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 CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17914				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	122.85733				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.85007				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	123.31298				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	122.30850				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	122.92749				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	119.56110				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	119.76900				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.14164				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.94500	95.03798	10.94500	95.01046				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.46500	96.67261	11.46500	96.64334				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.12431				0.00	0	0
Total CLN316 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 CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.45379				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.13849				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.55987				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.44903				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.64696	8.80500	102.65716				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.26943				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.56563				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	116.29970				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.33038				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.35508				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.45050				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.38256				0.00	0	0
Total CLN328 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 CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94583				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94583				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	104.83048				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.51525				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.12431				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	105.95696				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	106.00224				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.48384				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.69192				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.13117				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93343				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.58132				0.00	0	0
Total CLN343 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 CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.19994				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.40444				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.47895				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.18317				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.09687				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.45746				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	99.83010				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	101.92616				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 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
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.43403				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN355 On 24/07/2017 Spot Bond				100.00000	0.00000	100.55627				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.15072				0.00	0	0
Total CLN360 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 CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.17141	10.55000	104.30888				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.12500	103.74841	10.12500	106.87925				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	103.16467				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.33888				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.26500	105.41957	12.26500	109.26544				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.35362				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.29500	102.77423	12.29500	102.67431				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.72500	102.68297	10.72500	102.59555				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.35362				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.50016				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.54912				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.42255				0.00	0	0
Total CLN372 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 CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.72793				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.26943				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17503				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.61500	105.20655	9.61500	105.10779				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47818				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.40938				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	103.52500	10.55000	104.36718				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.37664	11.00000	98.70396				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.57716				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.69551				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.57641				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.05500	102.79780	12.05500	102.49233				0.00	0	0
Total CLN384 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 CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.73753				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.48737				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.50960				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.33866				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.02135	7.01000	39.63283				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	159.94436				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			8.66000	98.47779	8.66000	137.25847				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			8.27500	33.68868	8.27500	147.97999				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			8.27500	34.10956	8.27500	148.33215				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	91.84396				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	91.77422				0.00	0	0
Total CLNF02 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 CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.88196				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.88196				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.36588				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.27299				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.29129				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.29414				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.55987				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.17216				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.23647				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.22823				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.68433				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	99.86292				0.00	0	0
Total COH001 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 COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.79835				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.11000	110.27873	9.11000	107.82503				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			8.75500	102.64590	8.75500	102.62187				0.00	0	730,000,000
Total COJ04 SPOT										0.00	0	730,000,000
Total For COJ04										0.00	0	730,000,000
COJ05 On 05/06/2023 Spot Bond			10.22500	113.83500	10.22500	113.80399				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.41000	105.03584	8.41000	105.01220				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			9.81500	109.00708	9.81500	108.97871				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			9.90500	103.70091	9.90500	103.67352				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			10.25500	97.01503	10.25500	96.98852				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			11.00500	98.26288	11.00500	98.23412				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.00500	91.12488	11.00500	91.09821				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	99.92899				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	99.83823				0.00	0	0
Total CPL003 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 CPL003										0.00	0	0
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	101.60121				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	100.81843				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.37599				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.13500	100.55418	11.13500	100.69542				0.00	0	28,400,000,000
Total CPV01 SPOT										0.00	0	28,400,000,000
Total For CPV01										0.00	0	28,400,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.29493	100.00000	13.26272				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	4.41632	100.00000	4.39447				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	12.99168	100.00000	12.92391				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	100.47581				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			8.08000	99.39854	8.08000	99.37714				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	99.91343				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	101.27923				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	99.98267				0.00	0	0
Total DENG52 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 DENG52									0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	81.36786	100.00000	81.19288			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	101.43293			0.00	650,800,000	325,400,000
Total DLTB02 SPOT									0.00	650,800,000	325,400,000
Total For DLTB02									0.00	650,800,000	325,400,000
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	101.40034			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	100.68222			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	100.28673			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	101.13327			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	101.68865			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	100.94964			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	100.66452			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.39396			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			8.81500	102.64224	8.81500	102.61805			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.29000	115.61668	7.29000	115.59407			0.00	0	660,000,000
Total DV21 SPOT									0.00	0	660,000,000

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 DV21									0.00	0	660,000,000
DV22 On 07/02/2020 Spot Bond			8.50500	104.41386	8.50500	104.39023			0.00	0	1,420,000,000
Total DV22 SPOT									0.00	0	1,420,000,000
Total For DV22									0.00	0	1,420,000,000
DV23 On 27/02/2023 Spot Bond			9.00500	105.66884	9.00500	105.64313			0.00	0	4,370,000,000
Total DV23 SPOT									0.00	0	4,370,000,000
Total For DV23									0.00	0	4,370,000,000
DV24 On 18/02/2024 Spot Bond			9.10500	103.74277	9.10500	103.71768			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			9.67000	103.39558	9.67000	103.36905			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	101.24039			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.94884			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	100.96988			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	100.86402			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.16175			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	101.12262			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.10000	125.80809	8.10000	125.78094		6,025,241,700,000.00		743,857,000	2,000,000,000
Total E170 SPOT								6,025,241,700,000.00		743,857,000	2,000,000,000
Total For E170								6,025,241,700,000.00		743,857,000	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.88356			0.00	0	0
Total EDC01 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 EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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			0.10000	102.91273	0.10000	134.97803				0.00	0	2,000,000,000
Total EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.97500	123.61007	1.99000	123.38253		10,279,875,000,000.00		5,205,000,000	11,396,500,000	
Total EL28 SPOT								10,279,875,000,000.00		5,205,000,000	11,396,500,000	
Total For EL28								10,279,875,000,000.00		5,205,000,000	11,396,500,000	
EL29 On 19/11/2029 Spot Bond			1.99000	110.86249	1.99000	110.84998		228,850,000,000.00		115,000,000	115,000,000	
Total EL29 SPOT								228,850,000,000.00		115,000,000	115,000,000	
Total For EL29								228,850,000,000.00		115,000,000	115,000,000	
EL30 On 29/07/2030 Spot Bond			2.11500	109.08848	2.11500	109.07581				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.18000	101.17280	2.18000	101.16083				0.00	0	36,800,000,000
Total EL31 SPOT										0.00	0	36,800,000,000
Total For EL31										0.00	0	36,800,000,000
EMM01 On 28/07/2020 Spot Bond			9.71500	104.41903	9.71500	104.39211				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.56500	110.26704	9.56500	110.23905				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.05500	102.91643	10.05500	102.88900				0.00	0	0
Total EMM03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.36000	93.65747	10.36000	96.97549				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.44500	105.31377	10.44500	104.63490				0.00	0	4,666,666,200
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.09031				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.83207				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	101.20836				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.22266				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.01795				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	100.01839				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	89.85735	100.00000	89.64391				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	64.04066	100.00000	63.84072				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	83.77764	100.00000	83.59188				0.00	0	0
Total EQ211U 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 EQ211U										0.00	0	0
EQ212I On 12/02/2015 Spot Bond			100.00000	72.40856	100.00000	72.27472				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.33427	3.00000	131.31581				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			11.47000	102.91263	11.47000	102.88145				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	104.37402				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	100.52641				0.00	0	1,000,000,000
Total EQS05 SPOT										0.00	0	1,000,000,000
Total For EQS05										0.00	0	1,000,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.17499				0.00	0	3,200,000,000
Total EQS06 SPOT										0.00	0	3,200,000,000
Total For EQS06										0.00	0	3,200,000,000
EQS07 On 09/04/2018 Spot Bond			9.96500	99.23460	9.96500	99.20824				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	100.97986				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	101.78588				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.04369				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B2 SPOT										0.00	0	0
Total For ERS3B2										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

Contract 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 ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond			100.00000	8.03996	100.00000	0.00899			980,000,000,000,000.00	19,800,000,000	9,900,000,000
Total ERS3B4 SPOT									10,000,000,000,000.00	19,800,000,000	9,900,000,000
Total For ERS3B4									10,000,000,000,000.00	19,800,000,000	9,900,000,000
ERS3C On 17/08/2014 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ERS3C2 SPOT									0.00	0	0
Total For ERS3C2									0.00	0	0
ERS3C On 17/11/2025 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond			100.00000	8.54665	100.00000	0.00899			700,000,000,000,000.00	7,000,000,000	3,500,000,000
Total ERS3C4 SPOT									10,000,000,000,000.00	7,000,000,000	3,500,000,000
Total For ERS3C4									10,000,000,000,000.00	7,000,000,000	3,500,000,000
ERSA1 On 17/08/2014 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ERSA11 SPOT									0.00	0	0
Total For ERSA11									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond			100.00000		0.00000	100.51279			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.03917			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.04076			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.03885			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.04017			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000	7.33060	100.00000	0.00899			000,000,000,000,000.00	40,000,000,000	20,000,000,000
Total ERSA18 SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For ERSA18									10,000,000,000,000.00	40,000,000,000	20,000,000,000
ERSA1 On 17/11/2025 Spot Bond			100.00000	7.22926	100.00000	0.00899			000,000,000,000,000.00	10,000,000,000	5,000,000,000
Total ERSA19 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA19									10,000,000,000,000.00	10,000,000,000	5,000,000,000
ES15 On 30/08/2015 Spot Bond			6.91000	100.63014	6.91000	100.61147			67,313,350,400,000.00	9,741,440,000	10,200,000,000
Total ES15 SPOT									17,313,350,400,000.00	9,741,440,000	10,200,000,000
Total For ES15									17,313,350,400,000.00	9,741,440,000	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.85500	107.45682	7.85500	107.43420			9,642,798,000,000.00	1,227,600,000	10,579,875,000
Total ES18 SPOT									9,642,798,000,000.00	1,227,600,000	10,579,875,000
Total For ES18									9,642,798,000,000.00	1,227,600,000	10,579,875,000
ES23 On 25/01/2023 Spot Bond			8.57500	109.14825	8.57500	109.12335			533,369,287,500.00	62,200,500	6,356,131,200
Total ES23 SPOT									533,369,287,500.00	62,200,500	6,356,131,200
Total For ES23									533,369,287,500.00	62,200,500	6,356,131,200
ES26 On 02/04/2026 Spot Bond			8.88500	95.60418	8.88500	95.58147			392,876,930,000.00	44,218,000	9,830,000,000
Total ES26 SPOT									392,876,930,000.00	44,218,000	9,830,000,000
Total For ES26									392,876,930,000.00	44,218,000	9,830,000,000
ES33 On 15/09/2033 Spot Bond			9.64000	84.71796	9.59000	85.06771			690,001,316,000,000.00	71,576,900,000	137,000,000,000
Total ES33 SPOT									10,001,316,000,000.00	71,576,900,000	137,000,000,000
Total For ES33									10,001,316,000,000.00	71,576,900,000	137,000,000,000
ES42 On 25/04/2042 Spot Bond			9.75500	90.77361	9.75500	90.74999			0.00	0	36,500,000,000
Total ES42 SPOT									0.00	0	36,500,000,000
Total For ES42									0.00	0	36,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.04402			0.00	0	1,500,000,000
Total EXX01 SPOT									0.00	0	1,500,000,000
Total For EXX01									0.00	0	1,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.02025			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	99.90102			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	100.64948			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	101.09844			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	99.85780			0.00	0	0
Total FIFC07 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 FIFC07										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.73503				0.00	0	0
Total FIFC09 SPOT										0.00	0	0
Total For FIFC09										0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.97814				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.74537	100.00000	10.71934				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	10.45752	100.00000	10.43218				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.16360				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	101.21381				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	101.31396				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.41373				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.71000	104.02193	6.71000	104.00289				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.38500	98.30247	9.38500	98.27784				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	101.25681				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	101.25674				0.00	0	0
Total FRB09 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 FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.54768			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	105.15413			0.00	0	800,000,000
Total FRB11 SPOT									0.00	0	800,000,000
Total For FRB11									0.00	0	800,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.74071			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	101.77091			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			10.31500	100.03482	10.31500	100.61735			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.18500	104.70362	11.18500	104.67249			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	99.99302			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			2.23000	128.92453	2.23000	129.77393			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			2.19500	128.77594	2.19500	274.18601			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.36000	102.84658	2.36000	109.31171		78,666,588,000.00	33,333,300	33,333,300	
Total FRBI25 SPOT								78,666,588,000.00	33,333,300	33,333,300	
Total For FRBI25								78,666,588,000.00	33,333,300	33,333,300	
FRBI28 On 31/03/2028 Spot Bond			2.51000	102.04659	2.51000	158.31627		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			2.33000	118.03048	2.33000	212.79640		0.00	0	0	
Total FRBI33 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 FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.72000	111.63582	7.72000	111.61285				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			7.85400	62.21517	7.85400	61.55528				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			9.46600	39.80061	9.46600	38.89206				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.70000	38.52179	9.70000	37.58716				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	69.31468	100.00000	69.18318				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	71.70284	100.00000	71.56681				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.12657				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53183				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31619				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45224				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.02002	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.02002	7.47000	100.00000				0.00	0	0
Total FRC116 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 FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43405				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36330				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.55966				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40938				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.01609	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.50311				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0

Contract 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 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	101.86889				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	101.81158				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

Contract 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 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	15.79854	100.09221	15.76023				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	101.27272				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	111.87478				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.52493				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.71393				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.45229				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	101.41896				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	101.43558				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	101.30452				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	101.33532				0.00	0	0
Total FRC154 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.77062				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	101.31061				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	58.92360	13.22500	58.90277				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	101.23152				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	101.23317				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	101.84674				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.29250				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.60500	94.15354	3.60500	97.39454				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.35178				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.35178				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.97651				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.12431				0.00	0	0
Total FRC173 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 FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.39289				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.26943				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.23812				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.33519				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.46202				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.17664				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.33151				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	100.53740				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	101.68865				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	101.32214				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	101.68700				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	101.22329				0.00	0	0
Total FRC186 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 FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.33532				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	101.33532				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	101.20403				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	100.95915				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	101.01509				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.20918				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.79619				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	101.41432				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	100.77963				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	101.19116				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	100.75750				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	100.75972				0.00	0	0
Total FRC199 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 FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.69547				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	100.62647				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	100.69547				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	100.62371				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	100.29377				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	101.92450	8.75000	100.32984				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20 On 20/06/2019 Spot Bond				100.00000	0.00000	101.12940				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	10.54453	100.00000	10.49935				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	9.62016	100.00000	9.57894				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	100.24276				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.42390				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	101.41565				0.00	0	0
Total FRC40 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 FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.57617				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	100.49483				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			3.47000	115.98950	3.47000	119.46388				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	101.44218				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	101.45710				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	107.09558	3.45000	119.62261				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.79000	99.85309	1.79000	127.38847				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.47000	104.46489	3.47000	119.46388				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			2.77000	101.45482	2.77000	124.79200				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.84000	104.03005	2.84000	131.86459				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	100.55804				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	101.24972				0.00	0	0
Total FRC83 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 FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43226				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	103.16619				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	101.67755				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	101.61460				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	101.37318				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	101.37154				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	102.95446				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	101.16039				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	10.54704	100.00000	10.52150				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	25.52424	100.00000	25.46241				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	59.60755	100.00000	59.42146				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.91000	149.57500	4.91000	149.54647				0.00	0	0
Total FRI15 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 FRI15									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.17086			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	102.00032			0.00	0	0
Total FRJ16 SPOT									0.00	0	0
Total For FRJ16									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.17816			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	101.78135			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.13966			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	100.45278			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	101.16146			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.18800	81.85403	2.18800	97.86599			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.52000	99.34044	2.52000	130.13000			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.57123			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.78275			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.78275			0.00	0	0
Total FRS104 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 FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	106.74000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	100.35466				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	100.47861				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.66000	96.75597	2.66000	105.03249				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.64000	203.08013	2.64000	203.52514				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.63000	105.61063	2.63000	105.59689				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.76888				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.67000	202.21206	2.67000	202.65447				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.54366				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.46000	108.30994	2.46000	108.29635				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.72000	103.92832	2.72000	103.91457				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.90365				0.00	0	0
Total FRS116 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 FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	55.00000				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	100.23147				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			8.00000	39.48049	8.00000	39.45964				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.70500	123.95810	2.70500	263.92439				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			2.20500	128.67933	2.20500	273.98026				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			2.92500	121.94702	2.92500	259.64096				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.60000	101.16516	2.60000	126.59536				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	100.46440				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			2.13000	130.66372	2.13000	126.65370				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	100.64523				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	100.89123				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	100.32210				0.00	0	0
Total FRS62 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 FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.50000	104.81309	2.50000	104.79982				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	20.22283	104.97509	20.17166				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	24.56232	101.07593	24.50225				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	16.43870	100.44759	16.39872				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	22.86179	100.76967	22.80602				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	114.71491	2.16000	114.70140				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			2.32000	97.16092	2.32000	109.72082				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	98.53012				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			2.35000	96.88914	2.35000	109.41382				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	101.93349				0.00	0	0
Total FRS88 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 FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.40500	126.76531	2.40500	341.96776				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	100.24010				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	101.77075				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	101.60119				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.85953				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX14 On 01/09/2014 Spot Bond			6.00000	104.06184	6.00000	104.04476				0.00	0	110,000,000
Total FRX14 SPOT										0.00	0	110,000,000
Total For FRX14										0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.74000	104.89278	6.74000	104.87388				0.00	0	150,000,000
Total FRX15 SPOT										0.00	0	150,000,000
Total For FRX15										0.00	0	150,000,000
FRX16 On 15/09/2016 Spot Bond			7.55000	104.29466	7.55000	104.27366				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.92500	105.20203	7.92500	105.17981				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			8.15500	110.95109	8.15500	110.92686				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			8.69000	103.65467	8.69000	103.63071				0.00	0	2,150,000,000
Total FRX19 SPOT										0.00	0	2,150,000,000
Total For FRX19										0.00	0	2,150,000,000
FRX20 On 01/10/2020 Spot Bond			8.87500	102.79818	8.87500	102.77380				0.00	0	266,666,600
Total FRX20 SPOT										0.00	0	266,666,600

Contract 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 FRX20										0.00	0	266,666,600
FRX23 On 28/02/2023 Spot Bond			9.39500	90.28843	9.39500	94.13029				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52500	110.01528	9.52500	109.98731				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			9.90500	99.61998	9.90500	100.81812				0.00	0	1,100,000,000
Total FRX26 SPOT										0.00	0	1,100,000,000
Total For FRX26										0.00	0	1,100,000,000
FRX31 On 21/02/2031 Spot Bond			10.17000	94.69406	10.17000	94.66811				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.41500	80.64331	10.41500	80.62094				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS1A1 SPOT										0.00	0	0
Total For FS1A1										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.06703				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	101.10861				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	101.12522				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16671				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	101.23313				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	101.28293				0.00	0	0
Total FS1C1 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 FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.49856				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	100.00000				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	99.99988				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	99.99991				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	99.99985				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	99.99981				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	99.99977				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	99.99962				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.02121				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	101.28540				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			9.15500	104.15792	9.15500	104.13246				0.00	0	0
Total GFC04 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 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	100.27191				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	98.84752				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.47471				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	100.48511				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.50523				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	100.53016				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	100.56474				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.44596				0.00	0	0
Total GRT01 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 GRT01									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.94555			0.00	0	500,000,000
Total GRT02 SPOT									0.00	0	500,000,000
Total For GRT02									0.00	0	500,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.68634			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	102.50551			0.00	0	10,000,000
Total GRT04 SPOT									0.00	0	10,000,000
Total For GRT04									0.00	0	10,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.82180			0.00	2,200,000,000	1,100,000,000
Total GRT05 SPOT									0.00	2,200,000,000	1,100,000,000
Total For GRT05									0.00	2,200,000,000	1,100,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.39051			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	99.97938			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	101.11016			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	99.91344			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	100.95877			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.17687			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	100.62835			0.00	0	0
Total HCH01 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 HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.03114				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.34466				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	100.30806				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	100.36844				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.39245				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	100.22207				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.61031				0.00	0	0
Total HMS1B8 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 HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.08823	101.19374	8.08823	94.87342			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	100.63873			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.44094	101.22233	8.44094	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	100.67525			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.89118	101.26114	8.89118	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.71985			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.67892			0.00	0	0
Total HPF01 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 HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.77902			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	100.80811			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	100.26395			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			9.18500	101.64265	9.18500	101.61785			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			8.19000	107.77269	8.19000	107.74919			0.00	0	2,330,100,000
Total HWAY20 SPOT									0.00	0	2,330,100,000
Total For HWAY20									0.00	0	2,330,100,000
HWAY2 On 07/12/2023 Spot Bond			1.98500	130.82499	1.98500	278.55039			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.00500	133.48851	2.00500	284.22137			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			9.57000	97.69152	9.57000	97.66671		19,140,000,000,000.00	2,000,000,000	10,233,600,000	
Total HWAY34 SPOT								19,140,000,000,000.00	2,000,000,000	10,233,600,000	
Total For HWAY34								19,140,000,000,000.00	2,000,000,000	10,233,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.55000	97.82090	9.55000	97.79611		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	58.64874	100.00000	58.50666		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	15.22597	100.00000	15.18909		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF03 On 09/10/2014 Spot Bond			100.00000	89.88111	100.00000	89.66452		0.00	0	0	
Total HWF03U 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 HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	40.84152	100.00000	40.74258			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	20.84745	100.00000	20.79694			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	13.45437	100.00000	13.42177			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	62.24028	100.00000	62.08951			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			1.68000	116.51749	1.71000	116.17702		3,889,362,624,000.00	2,315,096,800	70,335,002,000	
Total I2025 SPOT								3,889,362,624,000.00	2,315,096,800	70,335,002,000	
Total For I2025								3,889,362,624,000.00	2,315,096,800	70,335,002,000	
I2038 On 31/01/2038 Spot Bond			1.90000	120.53515	1.90000	120.52185		30,635,302,460,000.00	16,123,843,400	98,136,344,800	
Total I2038 SPOT								30,635,302,460,000.00	16,123,843,400	98,136,344,800	
Total For I2038								30,635,302,460,000.00	16,123,843,400	98,136,344,800	
I2046 On 31/03/2046 Spot Bond			1.94000	121.52274	1.94000	121.50915		721,098,000.00	371,700	62,800,371,700	
Total I2046 SPOT								721,098,000.00	371,700	62,800,371,700	
Total For I2046								721,098,000.00	371,700	62,800,371,700	
I2050 On 31/12/2050 Spot Bond			2.00000	127.76109	2.00000	127.74666		37,601,465,400,000.00	18,800,732,700	28,344,432,700	
Total I2050 SPOT								37,601,465,400,000.00	18,800,732,700	28,344,432,700	
Total For I2050								37,601,465,400,000.00	18,800,732,700	28,344,432,700	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.90000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.61000	106.02034	7.61000	105.99882		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	101.93071		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	101.98707		0.00	0	0	
Total IBL14 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 IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.11000	106.12085	8.11000	106.09794				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			8.05500	110.20328	8.05500	110.17964				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IBL25 SPOT										0.00	0	0
Total For IBL25										0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.76000	117.32551	4.76000	117.31858				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.93000	100.68140	7.93000	100.66013				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	100.28850				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	100.30573				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.61000	101.02464	1.61000	128.25419				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			2.20000	103.91322	2.20000	130.03560				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	101.22433				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	102.13237				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.17500	105.17590	8.17500	105.15288				0.00	0	0
Total IBL39 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 IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.64752			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.80342			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.30939			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.81500	98.43061	8.81500	98.40742		3,420,220,000,000.00		388,000,000	194,000,000
Total IBL45 SPOT								3,420,220,000,000.00		388,000,000	194,000,000
Total For IBL45								3,420,220,000,000.00		388,000,000	194,000,000
IBL46 On 15/01/2020 Spot Bond			8.87000	93.88329	8.87000	93.86115		0.00		0	0
Total IBL46 SPOT								0.00		0	0
Total For IBL46								0.00		0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.46546		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			8.25500	99.98705	8.25500	99.96495		0.00		0	0
Total IBL49 SPOT								0.00		0	0
Total For IBL49								0.00		0	0
IBL50 On 02/08/2020 Spot Bond			9.34000	99.40632	9.34000	99.35899		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	100.35897		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	100.36982		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			7.87000	99.30949	7.87000	99.28867		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			8.59500	98.86080	8.59500	98.83819		0.00		0	0
Total IBL55 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 IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.41018				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.13017				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			7.82500	101.72041	7.82500	101.69920				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			8.55500	102.49786	8.55500	102.47453				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			9.75500	103.15846	9.75500	103.13177				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	100.94518				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	100.49467				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	100.40367				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	100.41268				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	100.42154				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	0.00499	100.00000	0.00498				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	100.62930				0.00	0	0
Total IDCG01 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 IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.55298				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.96500	99.82353	8.96500	99.79962				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.68724	5.00000	101.67351				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.68724	5.00000	101.67351				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.28221	5.00000	100.26876				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	101.68724	5.00000	101.67351				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.73687	4.00000	101.72593				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.00632	100.00000	32.85595				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	32.76383	100.00000	32.61456				0.00	0	3,300,000,000
Total IDW02U SPOT										0.00	0	3,300,000,000
Total For IDW02U										0.00	0	3,300,000,000
IDW03L On 30/06/2016 Spot Bond			100.00000	32.76383	100.00000	32.61456				0.00	0	3,300,000,000
Total IDW03U SPOT										0.00	0	3,300,000,000
Total For IDW03U										0.00	0	3,300,000,000
IFM01 On 31/03/2016 Spot Bond			9.20000	109.69362	9.20000	109.66666				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	101.09859				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	101.09859				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	100.04374				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	8.60096	100.00000	8.58012				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	100.12616				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.86000	103.85569	8.86000	103.83122				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.56643				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.20027				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.80216				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.69474	100.00000	8.67368				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	59.60755	100.00000	59.42146				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	71.28906	100.00000	71.15010				0.00	0	0
Total IN262U 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 IN262U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	81.20001	100.00000	81.20000				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	98.64865	100.00000	99.85849				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	98.26923	100.00000	98.00926				0.00	0	0
Total IN436U SPOT										0.00	0	0
Total For IN436U										0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	96.47786	100.00000	96.22727				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	89.26791	100.00000	88.63926				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	85.04578	100.00000	84.47500				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	81.22500	100.00000	99.17355				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	92.75695	100.00000	92.18789				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	88.91494	100.00000	88.39191				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total IN472U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA472U										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.20000	99.91514	6.20000	99.81350				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA436 On 02/09/2014 Spot Bond			100.00000	96.81698	100.00000	100.00000				0.00	0	0
Total INA436 SPOT										0.00	0	0
Total For INA436										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.20000	99.67830	6.20000	99.57714				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.30000	99.19530	6.30000	99.09350				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.30000	99.07655	6.30000	98.97500				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.30000	98.95809	6.30000	98.85678				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.40000	98.70200	6.40000	98.59962				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.40000	98.58257	6.40000	98.48043				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
ING114 On 31/12/2015 Spot Bond			100.00000		0.00000	101.24290				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			11.03224	103.20618	11.03224	102.53404				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			11.03224	101.50620	11.03224	101.50562				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	101.31550				0.00	0	0
Total ING132 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 ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.99250				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	101.28908				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.47697	6.50000	102.45906				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	101.39292				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	95.50205				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	101.22762				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.64765				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	101.27050				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	102.56888				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	101.02194				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	101.01368				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	100.26192				0.00	0	0
Total ING241 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 ING241									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.14867			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	100.03312			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	100.03272			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.42454			0.00	0	0
Total ING245 SPOT									0.00	0	0
Total For ING245									0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	102.53233			0.00	0	0
Total ING247 SPOT									0.00	0	0
Total For ING247									0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.60042			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	101.51890			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	100.99220			0.00	0	0
Total ING257 SPOT									0.00	0	0
Total For ING257									0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.57929			0.00	0	0
Total ING263 SPOT									0.00	0	0
Total For ING263									0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.31601			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	101.43275			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	102.00877			0.00	0	0
Total INGR04 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 INGR04										0.00	0	0
INGR04 On 07/11/2014 Spot Bond				100.00000	0.00000	98.63427				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	100.21482				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.95371				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	100.71793				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	100.72796				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.62000	103.52427	8.62000	103.50040				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.96624				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	100.99074				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	101.00709				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.60194				0.00	0	0
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.51500	101.63073	9.51500	101.60506				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.33066			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.65500	106.86840	8.65500	106.84380			0.00	0	600,000,000
Total IPL6 SPOT									0.00	0	600,000,000
Total For IPL6									0.00	0	600,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.85642			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	100.82069			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	100.30264			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.85503			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	101.33960			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			8.79000	103.08930	8.79000	103.06508			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	103.13536			0.00	512,400,000	256,200,000
Total IV015 SPOT									0.00	512,400,000	256,200,000
Total For IV015									0.00	512,400,000	256,200,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.74972			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			3.29000	96.61651	3.29000	123.75620		4,126,976,000,000.00		1,254,400,000	627,200,000
Total IV017 SPOT								4,126,976,000,000.00		1,254,400,000	627,200,000
Total For IV017								4,126,976,000,000.00		1,254,400,000	627,200,000
IV019 On 31/03/2028 Spot Bond			3.69000	138.76650	3.69000	138.74445			0.00	0	0
Total IV019 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 IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.09192				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	100.88106				0.00	962,400,000	481,200,000
Total IV023 SPOT										0.00	962,400,000	481,200,000
Total For IV023										0.00	962,400,000	481,200,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.78133				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	101.55725				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	101.20069				0.00	575,600,000	287,800,000
Total IV026 SPOT										0.00	575,600,000	287,800,000
Total For IV026										0.00	575,600,000	287,800,000
IV030 On 31/01/2025 Spot Bond			3.71000	95.63844	3.71000	96.45823				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			3.71000	95.55871	3.71000	102.62978				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	101.66723				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	100.14802				0.00	388,000,000	194,000,000
Total IV032 SPOT										0.00	388,000,000	194,000,000
Total For IV032										0.00	388,000,000	194,000,000
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.20027				0.00	0	0
Total IV04Q SPOT										0.00	0	0
Total For IV04Q										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.43500	114.07929	10.43500	114.04776				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	100.69193				0.00	0	0
Total IV09 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 IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.79000	137.24252	3.79000	137.22035			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	97.75066	100.00000	97.49342			0.00	0	0
Total IV436U SPOT									0.00	0	0
Total For IV436U									0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	91.17647	100.00000	90.51095			0.00	0	0
Total IV440U SPOT									0.00	0	0
Total For IV440U									0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	83.91183	100.00000	83.35613			0.00	0	0
Total IV442U SPOT									0.00	0	0
Total For IV442U									0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	98.66667	100.00000	98.01325			0.00	0	0
Total IV443U SPOT									0.00	0	0
Total For IV443U									0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	95.71098	100.00000	95.10522			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	86.51259	100.00000	85.71889			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	87.87500	100.00000	87.36410			0.00	0	0
Total IV446U SPOT									0.00	0	0
Total For IV446U									0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.53732			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.57587			0.00	0	0
Total IVA02A SPOT									0.00	0	0
Total For IVA02A									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.03541			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA435 On 28/08/2014 Spot Bond			6.20000	99.88124	6.20000	99.77966			0.00	0	0
Total IVA435 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 IVA435										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.20000	99.76276	6.20000	99.66142				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.20000	99.64456	6.20000	99.54346				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.30000	99.16134	6.30000	99.05961				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.30000	99.04268	6.30000	98.94119				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.16700				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	101.08604				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	100.83701				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.87145				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.99998				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	99.95858				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	101.56883				0.00	764,800,000	382,400,000
Total IVC016 SPOT										0.00	764,800,000	382,400,000
Total For IVC016										0.00	764,800,000	382,400,000
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.71802				0.00	0	0
Total IVC017 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 IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.72304				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	100.73307				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	100.68790				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	100.60625				0.00	386,000,000	193,000,000
Total IVC021 SPOT										0.00	386,000,000	193,000,000
Total For IVC021										0.00	386,000,000	193,000,000
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.43348				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	101.23897				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	100.01767				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	99.89376				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.89489				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	100.97234				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	100.72277				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	100.52022				0.00	0	0
Total IVC029 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 IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.38594				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.14611				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	101.01448				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	101.04219				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	101.04218				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			9.15500	106.92401	9.15500	101.39164				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	17.34179	100.00000	17.27658				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	10.64987	100.00000	10.60304				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.60356				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			9.38500	105.82226	9.38500	100.49730				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	100.44223				0.00	0	0
Total IVC041 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 IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.12160				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	82.84080	100.00000	82.65752				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	101.14223				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02U On 22/01/2015 Spot Bond			100.00000	86.93594	100.00000	86.73423				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.16783				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	32.76800	100.00000	26.15089				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	101.38027				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07U On 14/11/2014 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08U On 28/11/2014 Spot Bond			100.00000	98.13333	100.00000	97.87234				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09U On 29/01/2015 Spot Bond			100.00000	85.52105	100.00000	85.32580				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10U On 29/01/2015 Spot Bond			100.00000	74.23517	100.00000	74.09430				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11U On 04/02/2015 Spot Bond			100.00000	84.45621	100.00000	84.26599				0.00	0	0
Total JDG11U 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 JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	63.85874	100.00000	63.70403				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.39106				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.44480				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.18524				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00014	100.00000	75.00013				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	103.96856				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	100.45845				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			8.65500	141.78612	8.65500	141.75349				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	101.40970				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	101.17914				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.84298				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	101.61601				0.00	0	0
Total LBK06 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 LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.39298			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			8.75500	97.37197	8.75500	97.34931		2,717,552,000,000.00		310,400,000	1,495,200,000
Total LGL02 SPOT								2,717,552,000,000.00		310,400,000	1,495,200,000
Total For LGL02								2,717,552,000,000.00		310,400,000	1,495,200,000
LGL03 On 03/04/2018 Spot Bond			8.90500	72.96637	8.90500	99.04355		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			9.44000	98.93527	9.44000	98.91047		0.00		0	0
Total LGL04 SPOT								0.00		0	0
Total For LGL04								0.00		0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.99268		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			10.61000	102.09236	10.61000	102.06352		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	102.17754		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	100.00000		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	100.00000		0.00		0	0
Total LRFB1 SPOT								0.00		0	0
Total For LRFB1								0.00		0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total LRFC1 SPOT								0.00		0	0
Total For LRFC1								0.00		0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.67832		0.00		0	0
Total MAQ041 SPOT								0.00		0	0
Total For MAQ041								0.00		0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	99.13181		0.00		0	0
Total MAQ051 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 MAQ051										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.96760				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.69135				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	98.92129				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	76.51992	100.00000	76.35983				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	81.11111	100.00000	80.93126				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	103.03530				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	101.01055				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	94.35897	100.00000	94.11765				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ27 On 25/08/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total MAQ27U SPOT										0.00	0	0
Total For MAQ27U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	87.32057	100.00000	87.11217				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQ30 On 17/09/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total MAQ30U 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 MAQ30U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.88097				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.85334				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.82306				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	101.42890				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	101.92262				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.20068				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	101.20643				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.56956				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.14859				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	100.15025				0.00	0	3,040,000,000
Total MBF037 SPOT										0.00	0	3,040,000,000
Total For MBF037										0.00	0	3,040,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.59360				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	100.59024				0.00	0	0
Total MBF039 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 MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.21325				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	100.22517				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.23082				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	82.83582	100.00000	82.65297				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.25672	100.00000	24.19796				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	59.22051	100.00000	59.07705				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.73500	104.24176	8.73500	104.21742				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			8.62500	104.14878	8.62500	104.12475				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	101.44653				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	101.34462				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	100.66775				0.00	0	0
Total MCB6M 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 MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	102.51516			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	102.53332			0.00	0	0
Total MEFSA2 SPOT									0.00	0	0
Total For MEFSA2									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.62407			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	100.78939			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	100.82932			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			7.99000	104.37385	7.99000	104.35150			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			8.80500	103.08115	8.80500	103.05703			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.64000	103.17703	9.64000	103.15063			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			6.41500	102.53459	6.41500	102.51693			0.00	0	0
Total MET01 SPOT									0.00	0	0
Total For MET01									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.11689			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	101.15842			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			9.64000	104.14828	9.64000	104.12131			0.00	0	0
Total MFS1B 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 MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.61000	104.55979	7.61000	104.53857			0.00	0	4,990,000,000
Total MGL01 SPOT									0.00	0	4,990,000,000
Total For MGL01									0.00	0	4,990,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.67444			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			8.91500	101.63099	8.91500	101.60677			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	101.25647			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.51500	108.08845	9.51500	106.89514			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	15.98279	100.00000	15.94407			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	102.01747			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.61500	101.56390	8.61500	101.54050			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.71000	102.37678	7.71000	102.35574		925,200,000,000.00		120,000,000	1,030,000,000
Total MTN03 SPOT								925,200,000,000.00		120,000,000	1,030,000,000
Total For MTN03								925,200,000,000.00		120,000,000	1,030,000,000
MTN04 On 13/07/2017 Spot Bond			8.55500	105.01937	8.55500	104.99547			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.18520	100.89771	6.17010			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.26782	100.61875	6.25255			0.00	0	0
Total N4A302 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 N4A302										0.00	0	0
N4A30€ 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
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.12077				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.12141				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.13128				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	100.14256				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.60040	100.00000	0.59895				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.60040	100.00000	0.59895				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			9.12000	97.17751	9.12000	97.15396				0.00	0	0
Total NAM01 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 NAM01									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.56000	99.35360	7.56000	99.33357			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			9.16000	100.90984	9.16000	100.88528			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK11 On 27/10/2014 Spot Bond				100.00000	0.00000	100.53974			0.00	0	0
Total NBK11B SPOT									0.00	0	0
Total For NBK11B									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.96500	105.96647	8.96500	105.94122			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	100.04905			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			9.45500	105.79127	9.45500	105.76472			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	101.23181			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			9.16500	102.03254	9.16500	101.95720			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.82876			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	103.08047			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.73210			0.00	0	40,000,000
Total NBK16B SPOT									0.00	0	40,000,000
Total For NBK16B									0.00	0	40,000,000
NBK17 On 28/11/2016 Spot Bond				100.00000	0.00000	101.66478			0.00	0	0
Total NBK17B 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 NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.07975			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.98954			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	101.04140			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.31000	107.81848	7.31000	107.79745			0.00	0	670,000,000
Total NBK2A SPOT									0.00	0	670,000,000
Total For NBK2A									0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.76865			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			8.63500	116.18501	8.63500	116.15833			0.00	0	430,000,000
Total NBK3A SPOT									0.00	0	430,000,000
Total For NBK3A									0.00	0	430,000,000
NBK4 On 28/10/2024 Spot Bond			10.80000	35.18071	10.80000	35.17082			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.51000	104.63478	7.51000	104.61371			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.94057			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	100.65070			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.81000	106.10312	7.81000	106.08103			0.00	0	450,000,000
Total NBK9A SPOT									0.00	0	450,000,000
Total For NBK9A									0.00	0	450,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.10201			0.00	0	0
Total NBK9B 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 NBK9B										0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN43 SPOT										0.00	0	0
Total For NCLN43										0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.50124				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	102.09195				0.00	0	5,300,000,000
Total NCLN54 SPOT										0.00	0	5,300,000,000
Total For NCLN54										0.00	0	5,300,000,000
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.91881				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	100.74295				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	101.65522				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	91.37036				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	101.56821				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	100.52320				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	100.44235				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	87.65626				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	101.13958				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	100.02559				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	101.21237				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	101.14595				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	101.67145				0.00	0	550,000,000
Total NCLN77 SPOT										0.00	0	550,000,000
Total For NCLN77										0.00	0	550,000,000
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.10523				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	101.09295				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	101.09213				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	100.37030				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	101.26943				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			9.97000	105.39378	9.97000	108.55329				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	101.26120				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			10.00500	104.12002	10.00500	107.32275				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	101.26943				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	101.13422				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.13616				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.98801				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	100.11224				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.56000	106.47297	8.56000	106.44872				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.60044				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	103.70012				0.00	6,270,000,000	4,180,000,000
Total NED14 SPOT										0.00	6,270,000,000	4,180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED14										0.00	6,270,000,000	4,180,000,000
NED15 On 08/04/2024 Spot Bond			10.01500	103.71930	10.01500	106.65129				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	104.37238				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.73325				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			12.00500	113.65420	12.00500	113.61820				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.74661				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	102.44929				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.21500	167.11314	2.21500	167.09323				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.69000	103.70504	8.69000	103.68106				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	101.24717				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.20510				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.32000	104.72965	9.32000	104.86746				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	99.96268				0.00	0	0
Total NQ1A11 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 NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.15398				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	99.96486				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	99.96354				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	99.96436				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			9.52000	104.70461	9.52000	106.00900				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	99.96360				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	99.96273				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	99.96327				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			9.72000	104.67976	9.72000	104.81283				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	99.96172				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	99.96219				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	99.96192				0.00	0	0
Total NQ1C16 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 NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	99.95176				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	99.95509				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	99.96111				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			8.49500	115.94484	8.49500	115.91849				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.91500	122.83108	8.91500	122.80196				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			2.11000	172.20056	2.11000	172.18052				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			9.37500	125.08507	9.37500	125.05376				0.00	0	0
Total NRA028 SPOT										0.00	0	0
Total For NRA028										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.43335				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	100.38067				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	101.04845				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.15965				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.86815				0.00	0	0
Total NTC17 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 NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.86342				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	101.95645				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.47345				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	19.20369	100.00000	19.15716				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	39.95088	100.00000	39.85410				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			6.84000	105.13554	6.84000	105.11622				0.00	0	0
Total OML01 SPOT										0.00	0	0
Total For OML01										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392				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	61.92460	100.00000	61.77458				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	100.18828				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	100.49955				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.44038				0.00	0	0
Total PMM12 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 PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.37123			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	100.26129			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	101.43479			0.00	35,000,000	35,000,000
Total PPC001 SPOT									0.00	35,000,000	35,000,000
Total For PPC001									0.00	35,000,000	35,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.36379			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	100.97730			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			9.61500	102.38149	9.61500	102.29863			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	100.42396			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.43637			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	100.44195			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.45436			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	100.50763			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.52001			0.00	0	0
Total PRE1D1 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 PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.42129			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R009 On 15/09/2014 Spot Bond			6.61000	106.26888	6.61000	106.24973			0.00	0	0
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.27000	99.57238	6.27000	99.55536			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.07500	40.77201	8.07500	40.76319			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R157 On 15/09/2015 Spot Bond			6.62000	112.80269	6.61000	112.79345		591,150,666,000,000.00	1,448,814,300,000	1,661,294,399,900	
Total R157 SPOT								1,150,666,000,000.00	448,814,300,000	561,294,399,900	
Total For R157								1,150,666,000,000.00	448,814,300,000	561,294,399,900	
R158 On 15/09/2015 Spot Bond			6.61000	112.81338	6.61000	112.79345			0.00	0	0
Total R158 SPOT									0.00	0	0
Total For R158									0.00	0	0
R158P On 15/09/2015 Spot Bond			6.51000	93.38728	6.51000	93.37102			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.61000	118.93594	6.61000	118.91494			0.00	0	0
Total R159 SPOT									0.00	0	0
Total For R159									0.00	0	0
R159P On 15/09/2016 Spot Bond			6.44000	87.71513	6.44000	87.70002			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.29000	118.59557	8.25500	118.86773		080,639,879,658,000.00	854,118,200,200	1,593,532,709,300	
Total R186 SPOT								10,639,879,658,000.00	854,118,200,200	593,532,709,300	
Total For R186								10,639,879,658,000.00	854,118,200,200	593,532,709,300	
R187P On 21/12/2026 Spot Bond			7.99500	38.02785	7.99500	38.01971			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			7.91500	35.52313	7.91500	35.51560			0.00	0	0
Total R188P 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 R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.69000	284.85274	1.70500	284.49984			28,559,147,253,000.00	16,898,903,700	31,579,683,700
Total R197 SPOT									28,559,147,253,000.00	16,898,903,700	31,579,683,700
Total For R197									28,559,147,253,000.00	16,898,903,700	31,579,683,700
R201 On 21/12/2014 Spot Bond			5.91000	102.35312	5.90000	102.34026			254,130,000,000,000.00	43,000,000,000	71,110,881,800
Total R201 SPOT									254,130,000,000,000.00	43,000,000,000	71,110,881,800
Total For R201									254,130,000,000,000.00	43,000,000,000	71,110,881,800
R202 On 07/12/2033 Spot Bond			1.84000	228.55287	1.84000	228.52795			187,804,175,160,000.00	102,067,486,500	151,494,049,000
Total R202 SPOT									187,804,175,160,000.00	102,067,486,500	151,494,049,000
Total For R202									187,804,175,160,000.00	102,067,486,500	151,494,049,000
R2023 On 28/02/2023 Spot Bond			8.08000	97.78816	8.05500	101.78314			850,899,971,088,000.00	229,071,778,600	569,156,791,900
Total R2023 SPOT									850,899,971,088,000.00	229,071,778,600	569,156,791,900
Total For R2023									850,899,971,088,000.00	229,071,778,600	569,156,791,900
R203 On 15/09/2017 Spot Bond			7.07000	106.76014	7.05500	106.78157			747,714,409,157,000.00	812,972,335,100	679,268,035,100
Total R203 SPOT									747,714,409,157,000.00	812,972,335,100	679,268,035,100
Total For R203									747,714,409,157,000.00	812,972,335,100	679,268,035,100
R2030 On 31/01/2030 Spot Bond			8.71000	94.48135	8.71000	94.45947			006,958,200,000,000.00	230,420,000,000	425,430,000,000
Total R2030 SPOT									006,958,200,000,000.00	230,420,000,000	425,430,000,000
Total For R2030									006,958,200,000,000.00	230,420,000,000	425,430,000,000
R2032 On 31/03/2032 Spot Bond			8.85000	97.27685	8.85000	97.88073			424,802,202,035,000.00	160,994,599,100	166,331,299,100
Total R2032 SPOT									424,802,202,035,000.00	160,994,599,100	166,331,299,100
Total For R2032									424,802,202,035,000.00	160,994,599,100	166,331,299,100
R2037 On 31/01/2037 Spot Bond			8.94500	96.19887	8.94500	96.17599			270,206,982,000,000.00	30,207,600,000	220,762,800,000
Total R2037 SPOT									270,206,982,000,000.00	30,207,600,000	220,762,800,000
Total For R2037									270,206,982,000,000.00	30,207,600,000	220,762,800,000
R204 On 21/12/2018 Spot Bond			7.40000	103.50739	7.38500	103.54241			646,242,600,620,000.00	222,465,216,300	391,045,600,000
Total R204 SPOT									646,242,600,620,000.00	222,465,216,300	391,045,600,000
Total For R204									646,242,600,620,000.00	222,465,216,300	391,045,600,000
R2044 On 31/01/2044 Spot Bond			9.03500	97.56906	9.03500	97.54564			580,047,000,000,000.00	64,200,000,000	97,400,000,000
Total R2044 SPOT									580,047,000,000,000.00	64,200,000,000	97,400,000,000
Total For R2044									580,047,000,000,000.00	64,200,000,000	97,400,000,000
R2048 On 28/02/2048 Spot Bond			9.02500	96.87859	9.02500	101.21883			609,873,827,792,500.00	399,986,019,700	410,358,319,700
Total R2048 SPOT									609,873,827,792,500.00	399,986,019,700	410,358,319,700
Total For R2048									609,873,827,792,500.00	399,986,019,700	410,358,319,700
R207 On 15/01/2020 Spot Bond			7.65500	98.95396	7.64000	98.99847			049,257,813,652,500.00	528,969,015,500	466,330,900,000
Total R207 SPOT									049,257,813,652,500.00	528,969,015,500	466,330,900,000
Total For R207									049,257,813,652,500.00	528,969,015,500	466,330,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207									19,257,813,652,500.00	528,969,015,500	466,330,900,000
R208 On 31/03/2021 Spot Bond			7.84500	97.06175	7.81500	97.18876			881,265,359,845,500.00	112,334,653,900	697,403,394,800
Total R208 SPOT									11,265,359,845,500.00	112,334,653,900	697,403,394,800
Total For R208									11,265,359,845,500.00	112,334,653,900	697,403,394,800
R209 On 31/03/2036 Spot Bond			8.89000	77.26720	8.87000	77.40189			930,845,120,383,000.00	554,650,744,700	717,419,844,900
Total R209 SPOT									10,845,120,383,000.00	554,650,744,700	717,419,844,900
Total For R209									10,845,120,383,000.00	554,650,744,700	717,419,844,900
R210 On 31/03/2028 Spot Bond			1.77500	172.15164	1.79000	171.83759			7,500,859,965,000.00	4,225,836,600	23,878,797,300
Total R210 SPOT									7,500,859,965,000.00	4,225,836,600	23,878,797,300
Total For R210									7,500,859,965,000.00	4,225,836,600	23,878,797,300
R211 On 31/01/2017 Spot Bond			0.90000	130.44230	0.91000	130.40043			2,732,244,480,000.00	3,035,827,200	80,535,827,200
Total R211 SPOT									2,732,244,480,000.00	3,035,827,200	80,535,827,200
Total For R211									2,732,244,480,000.00	3,035,827,200	80,535,827,200
R212 On 31/01/2022 Spot Bond			1.61000	135.31910	1.63000	135.12267			31,931,965,107,000.00	19,833,518,700	152,984,285,500
Total R212 SPOT									11,931,965,107,000.00	19,833,518,700	152,984,285,500
Total For R212									11,931,965,107,000.00	19,833,518,700	152,984,285,500
R213 On 28/02/2031 Spot Bond			8.76000	84.59381	8.72000	88.37326			512,326,518,772,000.00	286,795,264,700	468,891,820,800
Total R213 SPOT									12,326,518,772,000.00	286,795,264,700	468,891,820,800
Total For R213									12,326,518,772,000.00	286,795,264,700	468,891,820,800
R214 On 28/02/2041 Spot Bond			8.95500	75.09633	8.95500	78.31996			388,580,367,580,000.00	266,731,476,000	575,683,776,000
Total R214 SPOT									18,580,367,580,000.00	266,731,476,000	575,683,776,000
Total For R214									18,580,367,580,000.00	266,731,476,000	575,683,776,000
R226C On 15/09/2014 Spot Bond			5.87000	99.59956	5.87000	99.58360			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.67000	96.34225	6.67000	96.32507			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.51000	93.38728	6.51000	93.37102			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.43000	90.55331	6.43000	90.53774			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.44000	87.71513	6.44000	87.70002			0.00	0	0
Total R230C 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 R230C									0.00	0	0
R326C On 21/12/2014 Spot Bond			5.90500	98.06448	5.90500	98.04892			0.00	0	0
Total R326C SPOT									0.00	0	0
Total For R326C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58000	94.74789	6.58000	94.73113			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.45000	91.88408	6.45000	91.86815			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.43000	89.04503	6.43000	89.02963			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.49000	86.15448	6.49000	86.13945			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			7.03000	82.22074	7.03000	82.20522			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			7.08000	79.30105	7.08000	79.28597			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			7.39000	75.71642	7.39000	75.70141			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			7.37000	73.07945	7.37000	73.06500			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			7.35000	70.54792	7.35000	70.53401			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			7.34000	68.08221	7.34000	68.06880			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			7.60000	64.71886	7.60000	64.70567			0.00	0	0
Total R337C 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 R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.58000	62.42571	7.58000	62.41303				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			7.73500	59.53574	7.73500	59.52339				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			7.70500	57.44047	7.70500	57.42861				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.67500	55.43497	7.67500	55.42357				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			7.64500	53.51497	7.64500	53.50400				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			7.60500	51.72041	7.60500	51.70986				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			7.56500	50.00533	7.56500	49.99518				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			8.19500	45.39494	8.19500	45.38498				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			8.15500	43.78161	8.15500	43.77205				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			8.11500	42.24188	8.11500	42.23270				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			8.07500	40.77201	8.07500	40.76319				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			8.03500	39.36844	8.03500	39.35997				0.00	0	0
Total R349C 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 R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.99500	38.02785	7.99500	38.01971				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			7.95500	36.74708	7.95500	36.73925				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			7.91500	35.52313	7.91500	35.51560				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.90543				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	99.88694				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	100.92342				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	100.79647				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	15.86805	100.00000	15.82961				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.19357	100.00000	9.17130				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	19.92933	100.00000	19.88105				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	101.40089				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	101.40962				0.00	0	0
Total RDFB02 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 RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.86322			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	100.98816			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC14 SPOT									0.00	0	0
Total For RDFC14									0.00	0	0
RDFC1 On 25/11/2014 Spot Bond			100.00000	81.68755	100.00000	81.51074		140,000,000,000,000.00	111,400,000,000	57,900,000,000	
Total RDFC15 SPOT								10,000,000,000,000.00	111,400,000,000	57,900,000,000	
Total For RDFC15								10,000,000,000,000.00	111,400,000,000	57,900,000,000	
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.66307			0.00	0	0
Total RES06 SPOT									0.00	0	0
Total For RES06									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.43040			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	100.66729			0.00	0	10,000,000
Total RES15 SPOT									0.00	0	10,000,000
Total For RES15									0.00	0	10,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.29640			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	101.43291			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.81995			0.00	0	0
Total RES25 SPOT									0.00	0	0
Total For RES25									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.59734			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.66931			0.00	0	0
Total RES29 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 RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.48324				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.04646				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	101.53437				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.63060				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	100.56510				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	100.56510				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	101.57404				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	101.75674				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	101.99250				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	102.64543	12.35000	102.61200				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.68955				0.00	0	0
Total RP019 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 RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.38098	100.00000	13.34857				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.77412				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.65817				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	101.52988				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	100.14293				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	101.18562				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.74802	100.00000	2.74143				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	14.96965	100.00000	14.93338				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	34.48027	100.00000	34.39674				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.55029	100.00000	12.51988				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	22.02938	100.00000	24.99054				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.11701				0.00	0	0
Total RPS001 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 RPS001										0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	100.88667				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			9.11500	107.50099	9.11500	107.47481				0.00	0	760,000,000
Total RW21 SPOT										0.00	0	760,000,000
Total For RW21										0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.30500	93.54496	9.30500	103.07727				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			9.87000	87.38052	9.87000	104.80006				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	97.86221				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.81000	108.71370	7.81000	108.69108				0.00	0	2,150,000,000
Total SBK12 SPOT										0.00	0	2,150,000,000
Total For SBK12										0.00	0	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.89348				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.10500	103.65463	9.10500	103.62942				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.68744				0.00	0	550,000,000
Total SBK15 SPOT										0.00	0	550,000,000
Total For SBK15										0.00	0	550,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.74509				0.00	0	550,000,000
Total SBK16 SPOT										0.00	0	550,000,000
Total For SBK16										0.00	0	550,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.44927				0.00	2,860,000,000	2,860,000,000
Total SBK17 SPOT										0.00	2,860,000,000	2,860,000,000
Total For SBK17										0.00	2,860,000,000	2,860,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.59649				0.00	0	0
Total SBK18 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 SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.58582				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.26000	104.02568	7.26000	104.00551				0.00	0	1,010,000,000
Total SBK7 SPOT										0.00	0	1,010,000,000
Total For SBK7										0.00	0	1,010,000,000
SBK9 On 10/04/2018 Spot Bond			8.88500	101.55474	8.88500	101.53063				0.00	0	2,360,000,000
Total SBK9 SPOT										0.00	0	2,360,000,000
Total For SBK9										0.00	0	2,360,000,000
SBN27 On 15/09/2015 Spot Bond			8.07000	111.26854	8.07000	111.24463				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.93000	111.41522	7.93000	111.39169				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.86000	111.48868	7.86000	111.46533				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.45500	103.01049	8.45500	102.98731				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.00500	111.33661	8.00500	111.31287				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.97000	111.37328	7.97000	111.34964				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	101.23879				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.40956				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.97751				0.00	0	0
Total SBN51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.10500	105.79674	8.10500	105.77390				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.14495				0.00	0	2,100,000,000
Total SBS15 SPOT										0.00	0	2,100,000,000
Total For SBS15										0.00	0	2,100,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.14198				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	105.17765				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			8.96500	107.72972	8.96500	107.70390				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			9.90500	103.63919	9.90500	103.61196				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	100.02980				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.35107				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.15024				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.35893				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.47500	103.64293	8.47500	103.61956				0.00	0	1,160,000,000
Total SBS25 SPOT										0.00	0	1,160,000,000
Total For SBS25										0.00	0	1,160,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	12.96384	100.00000	12.93483				0.00	0	0
Total SBS26U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.59500	103.31315	9.59500	103.28684			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.68914			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			9.10500	100.05172	9.10500	100.02738			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.95500	96.51650	8.95500	96.49353			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.28454			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			9.90500	128.31719	9.90500	100.95659		8,584,330,692,000.00		866,666,400	216,666,600
Total SBS31 SPOT								8,584,330,692,000.00		866,666,400	216,666,600
Total For SBS31								8,584,330,692,000.00		866,666,400	216,666,600
SBS4 On 16/11/2021 Spot Bond			9.51500	97.53322	9.51500	97.50859			0.00	0	88,700,000
Total SBS4 SPOT									0.00	0	88,700,000
Total For SBS4									0.00	0	88,700,000
SBS9 On 07/07/2016 Spot Bond			7.66000	107.83834	7.66000	107.81631			0.00	0	320,000,000
Total SBS9 SPOT									0.00	0	320,000,000
Total For SBS9									0.00	0	320,000,000
SBSI11 On 07/12/2023 Spot Bond			2.23500	128.39002	2.23500	273.36404			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.55500	102.39886	1.55500	128.42126		3,296,600,000,000.00		2,120,000,000	1,060,000,000
Total SBSI12 SPOT								3,296,600,000,000.00		2,120,000,000	1,060,000,000
Total For SBSI12								3,296,600,000,000.00		2,120,000,000	1,060,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.21000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1U On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U 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 SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.73557				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	15.79013	100.00000	15.75188				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				162.58279	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			2.18000	112.81686	2.18000	126.53844				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.47697	6.50000	102.45906				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	101.38368				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	101.02933				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	103.08505				0.00	0	0
Total SHS04 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 SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.08500	100.42096	9.08500	100.39659			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.35810			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.11015			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	101.14515			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.03960			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11U On 19/11/2016 Spot Bond			100.00000	13.48704	100.00000	13.45437			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	101.38800			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13U On 21/05/2015 Spot Bond			100.00000	51.29035	100.00000	66.21677			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	101.28075			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS15U On 19/09/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total SHS15U SPOT									0.00	0	0
Total For SHS15U									0.00	0	0
SHS16U On 29/06/2016 Spot Bond			100.00000	23.84836	100.00000	23.79059			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17U On 30/09/2016 Spot Bond			100.00000	26.48670	100.00000	26.40399			0.00	0	0
Total SHS17U 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 SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	23.53839	100.00000	23.42764				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				100.00000	0.00000	100.00000				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	100.15441				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.16959				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.86000	103.36579	7.86000	103.34413				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.98500	98.40708	8.98500	99.17816				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.40500	103.14289	8.40500	103.11981				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	99.98196				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.98086				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	100.26918				0.00	1,200,000,000	600,000,000
Total SPDA3 SPOT										0.00	1,200,000,000	600,000,000
Total For SPDA3										0.00	1,200,000,000	600,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	99.98079				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	0.03007	100.00000	0.03003				0.00	0	0
Total SPDA5 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 SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond			100.00000	0.03007	100.00000	0.03003				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	100.40487				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			8.15500	103.89016	8.15500	103.86748				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	100.74790				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	101.00166				0.00	0	300,000,000
Total SSA04 SPOT										0.00	0	300,000,000
Total For SSA04										0.00	0	300,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.67037				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.36500	97.14855	9.36500	97.12426				0.00	0	1,420,000,000
Total SSA06 SPOT										0.00	0	1,420,000,000
Total For SSA06										0.00	0	1,420,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.68758				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.18070				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	100.54078				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.42300	89.69241	9.42300	89.66985				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			9.48500	89.41760	9.48500	89.39496				0.00	0	0
Total SSN005 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 SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.14500	101.94047	7.14500	101.92098				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.90000	93.76218	8.90000	93.74000				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.31135				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.23500	103.59467	8.23500	103.57195				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.46000	107.89844	2.46000	108.29635				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.33500	100.11740	8.33500	100.09507				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	99.83587				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.64500	107.81321	9.64500	107.78547				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.49474				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	101.16789				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	101.24284				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.95000	76.12325	9.95000	79.59302				0.00	0	0
Total SSN021 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 SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.61673				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	100.71684				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	100.64361				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109E On 22/08/2014 Spot Bond				100.00000	0.00000	99.96724				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.90151				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.85225				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.67161				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	99.65575				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.55689				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1125 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 SY1125										0.00	0	0
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1126 SPOT										0.00	0	0
Total For SY1126										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	98.95350				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1128 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1128 SPOT										0.00	0	0
Total For SY1128										0.00	0	0
SY1129 On 21/08/2014 Spot Bond				100.00000	0.00000	99.98335				0.00	0	0
Total SY1129 SPOT										0.00	0	0
Total For SY1129										0.00	0	0
SY1130 On 22/08/2014 Spot Bond				100.00000	0.00000	99.96667				0.00	0	0
Total SY1130 SPOT										0.00	0	0
Total For SY1130										0.00	0	0
SY1131 On 20/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1131 SPOT										0.00	0	0
Total For SY1131										0.00	0	0
SY1132 On 26/08/2014 Spot Bond				100.00000	0.00000	99.89985				0.00	0	0
Total SY1132 SPOT										0.00	0	0
Total For SY1132										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	99.84975				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	99.61286				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				100.00000	0.00000	99.73303				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.09451	0.00000	98.30319				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1139 On 11/09/2014 Spot Bond				100.00000	0.00000	99.63051				0.00	0	0
Total SY1139 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 SY1139										0.00	0	0
SY1140 On 09/09/2014 Spot Bond				100.00000	0.00000	99.66232				0.00	0	0
Total SY1140 SPOT										0.00	0	0
Total For SY1140										0.00	0	0
SY1141 On 15/09/2014 Spot Bond				100.00000	0.00000	99.57112				0.00	0	0
Total SY1141 SPOT										0.00	0	0
Total For SY1141										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	81.11111	100.00000	80.93126				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	80.39648	100.00000	80.21978			580,000,000,000,000.00	125,800,000,000	50,500,000,000	
Total SY1143 SPOT									580,000,000,000,000.00	125,800,000,000	50,500,000,000	
Total For SY1143									580,000,000,000,000.00	125,800,000,000	50,500,000,000	
SY1144 On 22/09/2014 Spot Bond			100.00000	91.93955	100.00000	91.70854			160,000,000,000,000.00	11,600,000,000	5,800,000,000	
Total SY1144 SPOT									160,000,000,000,000.00	11,600,000,000	5,800,000,000	
Total For SY1144									160,000,000,000,000.00	11,600,000,000	5,800,000,000	
SY1146 On 16/09/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			480,000,000,000,000.00	4,800,000,000	2,800,000,000	
Total SY1146 SPOT									480,000,000,000,000.00	4,800,000,000	2,800,000,000	
Total For SY1146									480,000,000,000,000.00	4,800,000,000	2,800,000,000	
SY1147 On 22/09/2014 Spot Bond			100.00000	91.93955	100.00000	91.70854			200,000,000,000,000.00	12,000,000,000	7,500,000,000	
Total SY1147 SPOT									200,000,000,000,000.00	12,000,000,000	7,500,000,000	
Total For SY1147									200,000,000,000,000.00	12,000,000,000	7,500,000,000	
SZ18 On 30/09/2015 Spot Bond			7.07000	110.56234	7.07000	110.54135			0.00	0	280,000,000	
Total SZ18 SPOT									0.00	0	280,000,000	
Total For SZ18									0.00	0	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.86500	104.44153	8.86500	104.41678			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
TF105L On 25/10/2014 Spot Bond			100.00000	86.10923	100.00000	85.90944			0.00	0	0	
Total TF105U SPOT									0.00	0	0	
Total For TF105U									0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	30.51799	100.00000	30.44406			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	100.60064			0.00	0	0	
Total TFS110 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 TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.28203			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TFS116 SPOT									0.00	0	0
Total For TFS116									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.50331			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			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	101.07540			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	101.13356			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.87777			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	98.37014			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	98.18798			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	100.41102			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			7.86000	102.03883	7.86000	102.01746		39,850,200,000,000.00	5,070,000,000	1,690,000,000	
Total TFS84 SPOT								39,850,200,000,000.00	5,070,000,000	1,690,000,000	
Total For TFS84								39,850,200,000,000.00	5,070,000,000	1,690,000,000	
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.63339		0.00	0	0	
Total TH10A1 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 TH10A1										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.65105				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.83000	100.71215	7.83000	100.69113				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	100.62369				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	100.64575				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	100.65081				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.62369				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.64575				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	81.50182	7.16000	100.63283				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	100.68894				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	100.68542				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	100.76984				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.75843				0.00	0	0
Total TH10C2 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 TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.10144				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.06239				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	100.62280				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65105				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.79260	8.73000	100.72240				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	100.62015				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64575				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			8.85500	94.07170	8.85500	98.55013				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	100.61486				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64575				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	100.69070				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	100.68102				0.00	0	0
Total TH11B2 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 TH11B2										0.00	0	0
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	100.67749				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.76809				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.76458				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.73382				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	101.04066				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	101.04414				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	101.02676				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.65873				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	6.27064	101.06155	6.25531				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.62015				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	100.77136				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.69950				0.00	0	0
Total THE8B1 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 THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.73470				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	101.10491				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	101.00408				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.64534				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	100.65427				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	100.64534				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	100.65427				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	100.65873				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	100.63998				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.65427				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	100.70337				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	100.70337				0.00	0	0
Total THE9B2 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 THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.70337				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	100.77472				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	100.79254				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	100.77026				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	101.12559				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	101.14772				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	101.13887				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.51000	106.57396	7.51000	106.55250				0.00	0	1,260,000,000
Total TL15 SPOT										0.00	0	1,260,000,000
Total For TL15										0.00	0	1,260,000,000
TL20 On 22/02/2020 Spot Bond			9.64000	87.87741	9.64000	87.82490				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.89500	106.26497	7.89500	106.24262				0.00	0	76,091,733,400
Total TN17 SPOT										0.00	0	76,091,733,400
Total For TN17										0.00	0	76,091,733,400
TN20 On 17/09/2020 Spot Bond			9.16500	110.57860	9.16500	110.55168				0.00	0	14,388,400,000
Total TN20 SPOT										0.00	0	14,388,400,000
Total For TN20										0.00	0	14,388,400,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.73312	100.00000	0.73083				0.00	0	0
Total TN20U 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 TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.37500	111.77259	9.37500	111.74477			0.00	0	4,880,000,000
Total TN23 SPOT									0.00	0	4,880,000,000
Total For TN23									0.00	0	4,880,000,000
TN25 On 19/08/2025 Spot Bond			9.59500	99.41367	9.59500	99.38836			0.00	0	17,000,000,000
Total TN25 SPOT									0.00	0	17,000,000,000
Total For TN25									0.00	0	17,000,000,000
TN27 On 14/11/2027 Spot Bond			9.62000	97.04293	9.62000	97.01816			0.00	0	2,740,000,000
Total TN27 SPOT									0.00	0	2,740,000,000
Total For TN27									0.00	0	2,740,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.83878			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	101.05418			0.00	21,500,000	1,521,500,000
Total TNF18 SPOT									0.00	21,500,000	1,521,500,000
Total For TNF18									0.00	21,500,000	1,521,500,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01901			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	100.02166			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.02185			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	100.03455			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	100.06101			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	100.09347			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	101.00498			0.00	0	0
Total TPDA01 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 TPDA01										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.82057				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.83849				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	100.70195				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	100.75210				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.73266	10.00000	99.70596				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.73931	9.75000	99.71327				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.74511	100.00000	9.71997				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.44084				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	101.53356				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	101.58505				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	101.59534				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	101.88332				0.00	0	0
Total TRAD1 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 TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.51895				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	11.98974	100.00000	11.93702				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	99.31923				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP15D On 13/11/2014 Spot Bond				100.00000	0.00000	98.64024				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP15E On 27/11/2014 Spot Bond				100.00000	0.00000	98.43554				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15F On 22/01/2015 Spot Bond				100.00000	0.00000	97.43962				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15G On 05/02/2015 Spot Bond				100.00000	0.00000	96.76084				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP15H On 21/08/2014 Spot Bond				104.05564	0.00000	99.98307				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP16I On 19/02/2015 Spot Bond				100.00000	0.00000	95.97854				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP16J On 05/03/2015 Spot Bond				100.00000	0.00000	96.32737				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP16K On 18/09/2014 Spot Bond				100.00000	0.00000	99.50410				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP16L On 19/03/2015 Spot Bond				100.00000	0.00000	96.13326				0.00	0	0
Total TSP163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	95.89926				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	99.03028				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	95.66808				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.96261				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	94.68553				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	97.56497				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	93.98607				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	93.83788				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	93.52160				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	11.99371	100.00000	11.96466				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	75.29645	100.00000	75.00232				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC053 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 TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	101.43019				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.51189				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.49483				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.46218				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 26/08/2014 Spot Bond				100.00000	0.00000	100.45086				0.00	0	0
Total TWC061 SPOT										0.00	0	0
Total For TWC061										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.44578				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.39371				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	100.08821				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	81.54235	100.00000	78.83369				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.60926				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.51470				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	101.43726				0.00	0	0
Total TWCM11 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 TWCM11										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.46884				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.21500	112.16252	9.21500	112.13507				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.91899				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.88374				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.23052				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.23814				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	100.23854				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	100.97384				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	101.00165				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.00000	111.82285	7.00000	111.80194				0.00	0	11,570,000,000
Total WS04 SPOT										0.00	0	11,570,000,000

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 WS04										0.00	0	11,570,000,000
WS05 On 01/08/2018 Spot Bond			1.40000	238.50911	1.40000	238.48598				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.93000	103.58439	6.93000	103.56522				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			7.55500	105.60859	7.55500	105.58730				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.94000	106.19810	7.94000	106.17563				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.26500	105.37553	8.26500	105.35234				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.35500	105.33988	8.35500	105.31645				0.00	0	2,500,000,000
Total WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.56000	94.60817	6.56000	94.59158				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.49000	92.85184	6.49000	92.83564				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			5.91500	98.38960	5.91500	98.37392				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.56000	94.59158	6.56000	94.57499				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			7.33000	69.22775	7.33000	69.21420				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	44.61549	100.00000	44.53084				0.00	0	0
Total ZA021 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 ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	23.61554	100.00000	23.57073			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									88,326,926,102,728,000.00	947,157,536,300	729,372,806,100
Total for SPOT :									88,326,926,102,728,000.00	947,157,536,300	729,372,806,100
Total Futures									88 326 926 192 345 700.00	947,157,536,933	729,373,173,310
Total Options									2 896 660.00	2,000	54,389
Grand Total:									88,326,926,195,242,300.00	947,157,538,933	729,373,227,699