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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2014

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 07/08/2014 Bond Future			123.59928	123.59928	123.46237	123.46237			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.99339	123.99339	123.85553	123.85553			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.00130	126.00130	125.86240	125.86240			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,452.37000	9.45237	9,589,280		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,472.37000	9.47237	9,609,280		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,462.37000	9.46237	9,599,280		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			1,855.53000	1.85553	1,993,390		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			1,845.53000	1.84553	1,983,390		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			1,865.53000	1.86553	2,003,390		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			147.60000	0.14760	8,700		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/02/2015	Bond Future	125.99	Call			0.00000	0.00000	11,300		0.00	0	0
EL28	On	05/02/2015	Bond Future	125.99	Put			127.60000	0.12760	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Call			0.00000	0.00000	1,300		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Put			137.60000	0.13760	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	07/08/2014	Bond Future			9.59749	84.83883	9.58854	84.90554			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.69423	82.33019	9.68488	82.39872			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.78510	83.65375	9.77533	83.72423			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.85585	81.35284	9.84585	81.42406			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,958.85000	3.95885	3,892,140		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			4,027.88000	4.02788	3,961,170		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			4,096.81000	4.09681	4,030,100		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,393.13000	4.39313	4,324,600		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,258.33000	4.25833	4,189,800		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			4,325.78000	4.32578	4,257,250		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	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,667.11000	1.66711	1,596,630		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			1,527.10000	1.52710	1,456,620		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			1,597.15000	1.59715	1,526,670		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			687.48000	0.68748	758,700		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			615.33000	0.61533	686,550		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			759.72000	0.75972	830,940		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.01553	116.01553	116.24148	116.24148			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.77583	117.77583	118.00636	118.00636			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/02/2015	Bond Future			118.52760	118.52760	118.76294	118.76294			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,251.48000	7.25148	7,025,530		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,241.48000	7.24148	7,015,530		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,231.48000	7.23148	7,005,530		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		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			1,006.36000	1.00636	775,830		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	06/11/2014	Bond Future	117.01	Call			996.36000	0.99636	765,830		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			1,016.36000	1.01636	785,830		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			227.06000	0.22706	462,400		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			237.06000	0.23706	472,400		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			247.06000	0.24706	482,400		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	0
I2038	On	07/08/2014	Bond Future			120.34823	120.34823	120.35419	120.35419			32,494,022.10	270	648
I2038	On	06/11/2014	Bond Future			122.17421	122.17421	122.18151	122.18151			32,987,036.70	270	1,706
I2038	On	05/02/2015	Bond Future			122.85288	122.85288	122.86154	122.86154			0.00	0	0
Total I2038 Future												65,481,058.80	540	2,354
I2038	On	07/08/2014	Bond Future	105.99	Call			14,364.19000	14.36419	14,358,230		0.00	0	0
I2038	On	07/08/2014	Bond Future	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Call			14,354.19000	14.35419	14,348,230		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Call			14,344.19000	14.34419	14,338,230		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,171.51000	2.17151	2,164,210		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	06/11/2014	Bond Future	119.99	Call			2,191.51000	2.19151	2,184,210		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			2,181.51000	2.18151	2,174,210		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	05/02/2015	Bond Future	122.99	Put			128.46000	0.12846	137,120		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/02/2015	Bond Future	123.00	Put			138.46000	0.13846	147,120		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			148.46000	0.14846	157,120		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												65,481,058.80	540	2,354
I2046	On	07/08/2014	Bond Future			120.90254	120.90254	120.90847	120.90847			0.00	0	0
I2046	On	06/11/2014	Bond Future			121.39162	121.39162	121.39865	121.39865			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			123.35704	123.35704	123.36546	123.36546			0.00	0	0
Total I2046 Future												0.00	0	5,348
I2046	On	07/08/2014	Bond Future	104.43	Call			16,478.47000	16.47847	16,472,540		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Call			16,468.47000	16.46847	16,462,540		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Call			16,458.47000	16.45847	16,452,540		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Call			16,968.65000	16.96865	16,961,620		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			16,958.65000	16.95865	16,951,620		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			16,948.65000	16.94865	16,941,620		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	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			624.54000	0.62454	632,960		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			634.54000	0.63454	642,960		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			644.54000	0.64454	652,960		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,348
I2050	On	07/08/2014	Bond Future			127.67475	127.67475	127.68103	127.68103			0.00	0	688
I2050	On	06/11/2014	Bond Future			129.61179	129.61179	129.61936	129.61936			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			130.26442	130.26442	130.27331	130.27331			0.00	0	0
Total I2050 Future												0.00	0	3,488
I2050	On	07/08/2014	Bond Future	112.01	Call			15,671.03000	15.67103	15,664,750		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,691.03000	15.69103	15,684,750		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			15,681.03000	15.68103	15,674,750		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0

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I2050	On	06/11/2014	Bond Future	125.99	Call			3,629.36000	3.62936	3,621,790		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,619.36000	3.61936	3,611,790		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			3,609.36000	3.60936	3,601,790		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			283.31000	0.28331	274,420		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			273.31000	0.27331	264,420		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			263.31000	0.26331	254,420		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	3,488
R157	On	07/08/2014	Bond Future			6.70827	112.52662	6.69997	112.53569		1.00	0.00	0	2,906
R157	On	06/11/2014	Bond Future			6.90985	107.40645	6.89775	107.41665		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.11778	109.13341	7.09834	109.14489		1.00	0.00	0	0
Total R157 Future												0.00	0	2,906
R157	On	07/08/2014	Bond Future	6.75	Put			42.66000	0.04266	42,000	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			104.39000	0.10439	94,520	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			38.80000	0.03880	38,000	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			90.61000	0.09061	81,030	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			46.86000	0.04686	46,350	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			97.33000	0.09733	87,600	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			42.19000	0.04219	40,080	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			633.02000	0.63302	641,110	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			43.44000	0.04344	41,280	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			625.77000	0.62577	633,810	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			40.96000	0.04096	38,900	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			640.30000	0.64030	648,440	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			48.59000	0.04859	49,540	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,020.99000	1.02099	1,010,440	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			47.90000	0.04790	48,830	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,010.78000	1.01078	1,000,260	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			49.30000	0.04930	50,260	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,015.88000	1.01588	1,005,350	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	2,906
R186	On	07/08/2014	Bond Future			8.30600	118.22268	8.28679	118.38629		9.20	293,783,359.80	2,485	38,193
R186	On	06/11/2014	Bond Future			8.38221	120.00186	8.36218	120.16890		9.08	544,208,435.10	4,535	26,349

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	05/02/2015	Bond Future			8.44814	116.63393	8.42722	116.80491		9.66	0.00	0	0
R186	On	07/05/2015	Bond Future			8.49284	118.71277	8.47124	118.88607		9.61	0.00	0	0
Total R186 Future												837,991,794.90	7,020	64,542
R186	On	07/08/2014	Bond Future	7.60	Call			0.01000	0.00001	0,010	8.96	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,064.21000	6.06421	6,227,820	8.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			779.77000	0.77977	870,960	9.20	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			714.78000	0.71478	620,200	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			517.14000	0.51714	586,170	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,229.44000	5.22944	5,065,860	9.57	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			0.16000	0.00016	0,190	9.57	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			624.26000	0.62426	537,000	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			596.90000	0.59690	673,250	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			668.60000	0.66860	577,660	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			556.06000	0.55606	628,730	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,437.56000	7.43756	7,273,950	9.72	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	9.72	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,400.40000	1.40040	1,268,180	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			33.43000	0.03343	24,180	9.11	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			2,514.29000	2.51429	2,668,650	9.11	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			465.54000	0.46554	393,120	9.20	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			188.31000	0.18831	219,700	9.30	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,457.06000	3.45706	3,295,030	9.45	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			6.91000	0.00691	8,490	9.45	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			3,338.84000	3.33884	3,427,780	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,495.56000	1.49556	1,416,430	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,285.65000	3.28565	3,373,560	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,528.13000	1.52813	1,447,970	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,233.00000	3.23300	3,319,880	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,863.09000	6.86309	6,709,910	9.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			382.93000	0.38293	396,790	9.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,463.44000	1.46344	1,385,340	9.04	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,780.36000	4.78036	4,647,350	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,101.65000	2.10165	2,139,620	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,051.84000	6.05184	5,904,380	9.90	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,494.54000	1.49454	1,518,060	9.90	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,680.33000	4.68033	4,548,410	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,160.17000	2.16017	2,199,230	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,730.22000	4.73022	4,597,760	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,130.75000	2.13075	2,169,270	9.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,714.00000	1.71400	4,991,270	9.51	0.00	0	0

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	07/05/2015	Bond Future	8.24	Call			0.00000	0.00000	3,034,150	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,878.10000	1.87810	5,085,550	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			0.00000	0.00000	3,068,940	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,796.01000	1.79601	5,038,250	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			0.00000	0.00000	3,103,970	9.51	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												837,991,794.90	7,020	81,712
R197	On	07/08/2014	Bond Future			285.34748	285.34748	285.79866	285.79866			0.00	0	0
R197	On	06/11/2014	Bond Future			289.67702	289.67702	290.13779	290.13779			0.00	0	905
R197	On	05/02/2015	Bond Future			288.35983	288.35983	288.83068	288.83068			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			15,788.66000	15.78866	15,337,480		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			15,808.66000	15.80866	15,357,480		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			15,798.66000	15.79866	15,347,480		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			5,137.79000	5.13779	4,677,020		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			5,127.79000	5.12779	4,667,020		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			5,147.79000	5.14779	4,687,020		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	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			179.32000	0.17932	650,170		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			159.32000	0.15932	630,170		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			169.32000	0.16932	640,170		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.94801	102.19342	5.92651	102.20114		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			4.55000	0.00455	2,950	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			230.06000	0.23006	236,180	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			4.81000	0.00481	3,140	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			226.72000	0.22672	232,770	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			4.31000	0.00431	2,780	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			233.43000	0.23343	239,620	1.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R201 Option										0.00	0	0
Total For R201										0.00	0	0
R202 On 07/08/2014 Bond Future			228.41318	228.41318	229.09831	229.09831		10.28		0.00	0	124
R202 On 06/11/2014 Bond Future			231.87884	231.87884	232.57662	232.57662				0.00	0	46,760
R202 On 05/02/2015 Bond Future			232.44213	232.44213	233.15351	233.15351				0.00	0	0
Total R202 Future										0.00	0	46,884
R202 On 07/08/2014 Bond Future	207.99	Call			21,108.31000	21.10831	20,423,180	10.65		0.00	0	0
R202 On 07/08/2014 Bond Future	207.99	Put			0.00000	0.00000	0,000	10.65		0.00	0	0
R202 On 07/08/2014 Bond Future	208.00	Call			21,098.31000	21.09831	20,413,180	10.65		0.00	0	0
R202 On 07/08/2014 Bond Future	208.00	Put			0.00000	0.00000	0,000	10.65		0.00	0	0
R202 On 07/08/2014 Bond Future	208.01	Call			21,088.31000	21.08831	20,403,180	10.65		0.00	0	0
R202 On 07/08/2014 Bond Future	208.01	Put			0.00000	0.00000	0,000	10.65		0.00	0	0
R202 On 06/11/2014 Bond Future	226.99	Call			5,586.62000	5.58662	4,888,840			0.00	0	0
R202 On 06/11/2014 Bond Future	226.99	Put			0.00000	0.00000	0,000			0.00	0	0
R202 On 06/11/2014 Bond Future	227.00	Call			5,576.62000	5.57662	4,878,840			0.00	0	0
R202 On 06/11/2014 Bond Future	227.00	Put			0.00000	0.00000	0,000			0.00	0	0
R202 On 06/11/2014 Bond Future	227.01	Call			5,566.62000	5.56662	4,868,840			0.00	0	0
R202 On 06/11/2014 Bond Future	227.01	Put			0.00000	0.00000	0,000			0.00	0	0
R202 On 05/02/2015 Bond Future	232.99	Put			0.00000	0.00000	547,870			0.00	0	0
R202 On 05/02/2015 Bond Future	233.00	Call			153.51000	0.15351	0,000			0.00	0	0
R202 On 05/02/2015 Bond Future	233.00	Put			0.00000	0.00000	557,870			0.00	0	0
R202 On 05/02/2015 Bond Future	233.01	Call			143.51000	0.14351	0,000			0.00	0	0
R202 On 05/02/2015 Bond Future	233.01	Put			0.00000	0.00000	567,870			0.00	0	0
R202 On 05/02/2015 Bond Future	232.99	Call			163.51000	0.16351	0,000			0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	46,884
R2023 On 07/08/2014 Bond Future			8.08145	101.44938	8.05226	101.62506		7.39		0.00	0	11,760
R2023 On 06/11/2014 Bond Future			8.16515	99.05502	8.13457	99.23422		7.60		0.00	0	1,050
R2023 On 05/02/2015 Bond Future			8.23884	100.64701	8.20673	100.83015		7.75		0.00	0	0
R2023 On 07/05/2015 Bond Future			8.28100	98.51108	8.24762	98.69683		8.07		0.00	0	0
Total R2023 Future										0.00	0	12,810
R2023 On 07/08/2014 Bond Future	8.49	Put			3.32000	0.00332	4,060	7.63		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			2,654.13000	2.65413	2,479,080	7.63		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			2.84000	0.00284	3,470	7.63		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Call			2,711.89000	2.71189	2,536,730	7.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Put			2.43000	0.00243	2,950	7.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			2,596.40000	2.59640	2,421,460	7.63		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			3,252.71000	3.25271	3,082,900	7.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			626.50000	0.62650	635,890	7.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			3,295.16000	3.29516	3,124,890	7.74		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
R2023	On	06/11/2014	Bond Future	8.60	Put			612.30000	0.61230	621,230	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,337.84000	3.33784	3,167,100	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			598.37000	0.59837	606,830	7.74	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,081.44000	1.08144	1,132,780	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,106.22000	4.10622	3,973,820	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,065.53000	1.06553	1,116,270	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,145.32000	4.14532	4,012,340	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,049.80000	1.04980	1,099,960	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,067.26000	4.06726	3,935,460	7.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			0.00000	0.00000	2,398,430	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			601.92000	0.60192	3,186,100	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			0.00000	0.00000	2,424,650	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			545.80000	0.54580	3,156,200	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			0.00000	0.00000	2,451,030	8.04	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			489.71000	0.48971	3,126,490	8.04	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,810
R203	On	07/08/2014	Bond Future			7.12288	106.43144	7.10889	106.47042		2.75	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.22732	103.86928	7.21157	103.90978		2.81	0.00	0	6,646
R203	On	05/02/2015	Bond Future			7.31245	105.53898	7.29453	105.58120		2.70	0.00	0	0
R203	On	07/05/2015	Bond Future			7.32232	103.24839	7.30260	103.29071		2.62	0.00	0	0
Total R203 Future												0.00	0	30,997
R203	On	07/08/2014	Bond Future	6.84	Call			7.12000	0.00712	3,760	2.72	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			759.87000	0.75987	795,490	2.72	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			530.81000	0.53081	490,920	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			27.61000	0.02761	26,700	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			555.24000	0.55524	515,270	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			24.34000	0.02434	23,350	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			579.98000	0.57998	539,960	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			21.40000	0.02140	20,360	2.80	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			247.55000	0.24755	222,270	2.75	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,209.03000	1.20903	1,224,250	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			254.64000	0.25464	228,970	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,190.10000	1.19010	1,204,930	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			261.89000	0.26189	235,820	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,171.33000	1.17133	1,185,760	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			361.23000	0.36123	330,540	2.77	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			959.13000	0.95913	968,940	2.77	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,574.91000	2.57491	2,528,890	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			148.12000	0.14812	144,320	2.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.35	Call			2,594.68000	2.59468	2,548,680	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			145.03000	0.14503	141,250	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,614.49000	2.61449	2,568,510	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			141.99000	0.14199	138,230	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,395.37000	1.39537	1,351,300	2.77	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			468.75000	0.46875	466,900	2.77	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			0.00000	0.00000	859,850	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			134.50000	0.13450	1,036,670	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			0.00000	0.00000	870,270	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			113.00000	0.11300	1,025,590	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			0.00000	0.00000	881,110	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			91.51000	0.09151	1,014,940	2.62	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	31,157
R2030	On	07/08/2014	Bond Future			8.73087	94.11680	8.72670	94.15028			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.80569	95.53311	8.80127	95.56803			0.00	0	2,317
R2030	On	05/02/2015	Bond Future			8.87275	93.06134	8.86808	93.09767			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.92390	94.72095	8.91916	94.75733			0.00	0	0
Total R2030 Future												0.00	0	4,185
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,236.41000	2.23641	2,202,930		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,081.06000	2.08106	2,047,580		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			2,158.78000	2.15878	2,125,300		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,474.78000	1.47478	1,439,860		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			1,551.99000	1.55199	1,517,070		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			1,629.11000	1.62911	1,594,190		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,905.17000	2.90517	2,868,840		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			2,979.48000	2.97948	2,943,150		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			2,830.77000	2.83077	2,794,440		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	07/05/2015	Bond Future	8.76	Put			1,233.48000	1.23348	1,269,860		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			1,390.12000	1.39012	1,426,500		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Put			1,311.75000	1.31175	1,348,130		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 07/08/2014 Bond Future			8.99068	95.57050	8.98648	95.60924			0.00	0	8,080
R2037 On 06/11/2014 Bond Future			9.06320	97.00870	9.05878	97.04889			0.00	0	1,768
R2037 On 05/02/2015 Bond Future			9.12886	94.31017	9.12420	94.35198			0.00	0	0
R2037 On 07/05/2015 Bond Future			9.18030	95.99226	9.17558	96.03415			0.00	0	0
Total R2037 Future									0.00	0	9,848
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			491.79000	0.49179	453,050		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			583.23000	0.58323	544,490		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			674.53000	0.67453	635,790		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			5,640.46000	5.64046	5,600,270		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			5,475.36000	5.47536	5,435,170		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			5,557.97000	5.55797	5,517,780		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			3,194.07000	3.19407	3,152,260		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			3,278.94000	3.27894	3,237,130		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			3,363.68000	3.36368	3,321,870		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			1,579.63000	1.57963	1,621,520		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			1,488.53000	1.48853	1,530,420		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			1,670.86000	1.67086	1,712,750		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	9,848
R204 On 07/08/2014 Bond Future			7.42247	103.23909	7.41348	103.27249		4.04	0.00	0	14,562
R204 On 06/11/2014 Bond Future			7.51729	104.79273	7.50739	104.82756		3.98	0.00	0	364
R204 On 05/02/2015 Bond Future			7.59432	102.44145	7.58335	102.47789		4.07	0.00	0	0
R204 On 07/05/2015 Bond Future			7.62674	104.26678	7.61510	104.30320		3.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												0.00	0	14,926
R204	On	07/08/2014	Bond Future	7.44	Call			299.77000	0.29977	263,810	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			201.26000	0.20126	198,700	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			321.18000	0.32118	284,580	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			185.56000	0.18556	182,360	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			343.44000	0.34344	306,280	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			170.72000	0.17072	166,960	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,354.75000	1.35475	1,320,270	4.12	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			3.53000	0.00353	2,450	4.12	0.00	0	530
R204	On	06/11/2014	Bond Future	7.99	Call			1,976.38000	1.97638	1,936,170	4.09	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			295.53000	0.29553	290,150	4.09	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			240.59000	0.24059	221,680	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,081.13000	2.08113	2,097,050	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			248.03000	0.24803	228,770	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,052.62000	2.05262	2,068,190	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			255.63000	0.25563	236,030	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,024.27000	2.02427	2,039,500	3.89	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,661.36000	2.66136	2,619,590	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			443.47000	0.44347	438,140	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,611.79000	2.61179	2,570,050	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			458.59000	0.45859	453,290	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,636.53000	2.63653	2,594,770	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			450.98000	0.45098	445,660	4.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			0.00000	0.00000	1,240,870	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			361.00000	0.36100	1,638,290	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			0.00000	0.00000	1,255,760	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			329.58000	0.32958	1,621,760	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			0.00000	0.00000	1,226,080	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			392.44000	0.39244	1,654,940	3.92	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,726
R2044	On	07/08/2014	Bond Future			9.07050	97.00481	9.06627	97.04683			0.00	0	0
R2044	On	06/11/2014	Bond Future			9.14068	98.46462	9.13624	98.50813			0.00	0	73
R2044	On	05/02/2015	Bond Future			9.20436	95.66428	9.19969	95.70944			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.25455	97.37057	9.24981	97.41595			0.00	0	0
Total R2044 Future												0.00	0	73
R2044	On	07/08/2014	Bond Future	9.01	Put			561.96000	0.56196	603,980		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Put			763.05000	0.76305	805,070		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/08/2014 Bond Future	9.00	Put			662.42000	0.66242	704,440		0.00	0	0
R2044 On 07/08/2014 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			1,251.19000	1.25119	1,294,700		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			1,451.98000	1.45198	1,495,490		0.00	0	0
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			1,351.49000	1.35149	1,395,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			1,866.17000	1.86617	1,911,330		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			2,066.57000	2.06657	2,111,730		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			1,966.28000	1.96628	2,011,440		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 07/05/2015 Bond Future	9.00	Put			2,445.43000	2.44543	2,490,810		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			2,345.47000	2.34547	2,390,850		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			2,545.55000	2.54555	2,590,930		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	73
R2048 On 07/08/2014 Bond Future			9.07559	100.50925	9.06636	100.60295			0.00	0	10,044
R2048 On 06/11/2014 Bond Future			9.14727	97.59481	9.13768	97.69078			0.00	0	10,833
R2048 On 05/02/2015 Bond Future			9.21281	99.16348	9.20284	99.26193			0.00	0	0
R2048 On 07/05/2015 Bond Future			9.25925	96.49462	9.24907	96.59421			0.00	0	0
Total R2048 Future									0.00	0	20,877
R2048 On 07/08/2014 Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.66	Call			5,712.05000	5.71205	5,618,350		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.64	Call			5,529.53000	5.52953	5,435,830		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.65	Call			5,620.87000	5.62087	5,527,170		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			5,711.38000	5.71138	5,615,410		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			5,531.60000	5.53160	5,435,630		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			5,621.57000	5.62157	5,525,600		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	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	9.49	Call			2,764.78000	2.76478	2,666,330		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,858.48000	2.85848	2,760,030		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			2,952.00000	2.95200	2,853,550		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			106.92000	0.10692	7,330		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			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			88.88000	0.08888	188,470		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			9.11000	0.00911	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	90,480		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	20,877
R207	On	07/08/2014	Bond Future			7.67201	98.69879	7.65794	98.75961		5.17	0.00	0	34,011
R207	On	06/11/2014	Bond Future			7.76093	100.18410	7.74583	100.24670		5.06	0.00	0	532
R207	On	05/02/2015	Bond Future			7.83638	98.15265	7.82010	98.21725		5.27	0.00	0	0
R207	On	07/05/2015	Bond Future			7.88001	99.90198	7.86286	99.96708		5.25	0.00	0	0
Total R207 Future												0.00	0	34,543
R207	On	07/08/2014	Bond Future	7.69	Call			374.87000	0.37487	321,600	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			236.34000	0.23634	243,890	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			400.13000	0.40013	345,650	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			218.44000	0.21844	224,780	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			426.33000	0.42633	370,720	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			201.50000	0.20150	206,710	5.16	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			422.24000	0.42224	383,180	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,123.14000	2.12314	2,146,680	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			433.59000	0.43359	393,970	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,092.15000	2.09215	2,115,130	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			445.16000	0.44516	404,970	4.96	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,061.40000	2.06140	2,083,810	4.96	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,196.54000	3.19654	3,131,190	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			580.53000	0.58053	579,780	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,225.80000	3.22580	3,160,360	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			571.39000	0.57139	570,550	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,255.17000	3.25517	3,189,640	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			562.38000	0.56238	561,450	5.50	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,727.11000	2.72711	2,669,630	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,233.07000	1.23307	1,240,690	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,611.79000	1.61179	1,564,470	5.25	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,117.90000	2.11790	2,135,680	5.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/05/2015	Bond Future	8.24	Call			2,679.49000	2.67949	2,622,320	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,260.02000	1.26002	1,267,950	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,703.25000	2.70325	2,645,920	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,246.49000	1.24649	1,254,260	5.39	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	34,609
R208	On	07/08/2014	Bond Future			7.85687	96.81987	7.83275	96.93857		6.08	0.00	0	16,244
R208	On	06/11/2014	Bond Future			7.94373	94.87849	7.91823	94.99982		6.29	0.00	0	571
R208	On	05/02/2015	Bond Future			8.01769	96.40378	7.99066	96.52808		6.30	0.00	0	0
R208	On	07/05/2015	Bond Future			8.05997	94.71859	8.03166	94.84447		6.48	0.00	0	0
Total R208 Future												0.00	0	16,815
R208	On	07/08/2014	Bond Future	7.79	Call			252.83000	0.25283	187,870	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			463.66000	0.46366	517,400	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			273.49000	0.27349	205,510	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			434.95000	0.43495	485,670	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			295.22000	0.29522	224,260	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			407.35000	0.40735	455,090	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,173.70000	2.17370	2,054,760	6.27	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			2.08000	0.00208	1,840	6.27	0.00	0	630
R208	On	06/11/2014	Bond Future	7.46	Put			2,640.36000	2.64036	2,725,670	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,059.04000	3.05904	2,955,420	6.45	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			337.86000	0.33786	355,570	6.45	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			404.01000	0.40401	369,650	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,715.27000	2.71527	2,802,240	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			415.46000	0.41546	380,270	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,677.69000	2.67769	2,763,830	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			427.14000	0.42714	391,120	6.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,190.82000	3.19082	3,101,700	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			837.27000	0.83727	872,450	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,127.50000	3.12750	3,039,220	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			863.24000	0.86324	899,260	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,159.21000	3.15921	3,070,270	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			850.29000	0.85029	885,650	6.46	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			141.03000	0.14103	2,283,460	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			0.00000	0.00000	2,038,520	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			96.46000	0.09646	2,260,860	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			0.00000	0.00000	1,994,720	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			185.63000	0.18563	2,306,230	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			0.00000	0.00000	2,016,550	6.48	0.00	0	0
Total R208 Option												0.00	0	2,150

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										0.00	0	18,965
R209 On 07/08/2014 Bond Future			8.90547	76.98403	8.89623	77.05452		13.43		0.00	0	10,743
R209 On 06/11/2014 Bond Future			8.97444	74.99590	8.96485	75.06812		14.17		0.00	0	16,291
R209 On 05/02/2015 Bond Future			9.03578	76.20169	9.02582	76.27582		14.46		0.00	0	0
R209 On 07/05/2015 Bond Future			9.08092	74.40903	9.07075	74.48404		15.09		0.00	0	0
Total R209 Future										0.00	0	27,034
R209 On 07/08/2014 Bond Future	9.04	Call			1,289.65000	1.28965	1,214,270	13.46		0.00	0	0
R209 On 07/08/2014 Bond Future	9.04	Put			204.40000	0.20440	199,510	13.46		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Call			1,347.36000	1.34736	1,271,690	13.46		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Put			187.53000	0.18753	182,350	13.46		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Call			1,406.08000	1.40608	1,330,180	13.47		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Put			171.79000	0.17179	166,380	13.47		0.00	0	0
R209 On 06/11/2014 Bond Future	9.05	Call			2,567.80000	2.56780	2,487,120	14.20		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.58	Call			5,102.90000	5.10290	5,016,240	14.54		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Put			2,141.97000	2.14197	2,135,820	14.17		0.00	0	0
R209 On 06/11/2014 Bond Future	9.00	Call			2,369.81000	2.36981	2,290,770	14.17		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.00	Put			2,105.65000	2.10565	2,098,830	14.17		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Call			7,455.41000	7.45541	7,383,030	14.82		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Put			248.49000	0.24849	248,330	14.82		0.00	0	1,640
R209 On 06/11/2014 Bond Future	8.75	Call			1,509.29000	1.50929	1,447,490	14.04		0.00	0	2,200
R209 On 06/11/2014 Bond Future	9.05	Put			1,930.36000	1.93036	1,921,900	14.20		0.00	0	0
R209 On 06/11/2014 Bond Future	9.25	Call			3,438.80000	3.43880	3,353,570	14.33		0.00	0	0
R209 On 06/11/2014 Bond Future	9.25	Put			1,337.05000	1.33705	1,324,040	14.33		0.00	0	2,200
R209 On 06/11/2014 Bond Future	10.05	Call			7,744.22000	7.74422	7,671,680	14.82		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Put			217.34000	0.21734	217,020	14.82		0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.95	Put			2,292.03000	2.29203	2,288,300	14.14		0.00	0	0
R209 On 06/11/2014 Bond Future	9.58	Put			682.20000	0.68220	667,760	14.54		0.00	0	907
R209 On 06/11/2014 Bond Future	9.95	Call			7,167.94000	7.16794	7,093,550	14.79		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Put			283.42000	0.28342	281,250	14.79		0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.50	Call			880.47000	0.88047	832,830	13.91		0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.50	Put			4,514.80000	4.51480	4,539,380	13.91		0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Put			2,069.63000	2.06963	2,062,460	14.18		0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Call			4,678.23000	4.67823	4,591,360	14.49		0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Put			808.89000	0.80889	794,240	14.49		0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.99	Call			2,331.13000	2.33113	2,252,760	14.17		0.00	0	0
R209 On 06/11/2014 Bond Future	8.75	Put			3,156.00000	3.15600	3,166,420	14.04		0.00	0	0
R209 On 06/11/2014 Bond Future	8.95	Call			2,179.99000	2.17999	2,104,040	14.14		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.01	Call			2,408.68000	2.40868	2,329,290	14.18		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			2,439.97000	2.43997	2,474,410	14.62		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			2,409.74000	2.40974	2,443,910	14.63		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.26	Call			4,092.88000	4.09288	4,052,640	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,379.82000	2.37982	2,413,710	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,070.83000	3.07083	3,035,690	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			3,263.54000	3.26354	3,302,530	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,009.14000	4.00914	3,969,450	14.62	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,050.91000	4.05091	4,010,950	14.63	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	3,608,530	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			599.70000	0.59970	4,283,240	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	3,643,550	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			525.03000	0.52503	4,243,590	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	3,679,000	15.10	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			450.47000	0.45047	4,204,480	15.10	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	54,821
R210	On	07/08/2014	Bond Future			171.55739	171.55739	171.36947	171.36947			0.00	0	123
R210	On	06/11/2014	Bond Future			172.12075	172.12075	171.93155	171.93155			6,884,830.00	40	535
R210	On	05/02/2015	Bond Future			174.90771	174.90771	174.71706	174.71706			0.00	0	0
Total R210 Future												6,884,830.00	40	658
R210	On	07/08/2014	Bond Future	159.01	Call			12,359.47000	12.35947	12,547,390		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,379.47000	12.37947	12,567,390		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,369.47000	12.36947	12,557,390		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			2,941.55000	2.94155	3,130,750		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			2,931.55000	2.93155	3,120,750		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,921.55000	2.92155	3,110,750		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	05/02/2015	Bond Future	175.00	Put			282.94000	0.28294	92,290		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			292.94000	0.29294	102,290		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			272.94000	0.27294	82,290		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												6,884,830.00	40	658
R211	On	07/08/2014	Bond Future			130.69989	130.69989	130.71046	130.71046			0.00	0	390
R211	On	06/11/2014	Bond Future			132.68306	132.68306	132.69495	132.69495			0.00	0	0

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	05/02/2015	Bond Future			133.22786	133.22786	133.24130	133.24130			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,720.46000	2.72046	2,709,890		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,710.46000	2.71046	2,699,890		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			2,700.46000	2.70046	2,689,890		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,704.95000	2.70495	2,693,060		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			2,694.95000	2.69495	2,683,060		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			2,684.95000	2.68495	2,673,060		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			231.30000	0.23130	217,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			251.30000	0.25130	237,860		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			241.30000	0.24130	227,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			135.52619	135.52619	135.35022	135.35022			0.00	0	349
R212	On	06/11/2014	Bond Future			137.58254	137.58254	137.40518	137.40518			27,516,508.00	200	19,059
R212	On	05/02/2015	Bond Future			138.05018	138.05018	137.87131	137.87131			0.00	0	0
Total R212 Future												27,516,508.00	200	19,408
R212	On	07/08/2014	Bond Future	129.01	Call			6,340.22000	6.34022	6,516,190		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			6,360.22000	6.36022	6,536,190		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			6,350.22000	6.35022	6,526,190		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,405.18000	2.40518	2,582,540		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,395.18000	2.39518	2,572,540		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			2,415.18000	2.41518	2,592,540		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	40,180		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			138.69000	0.13869	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	60,180		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			118.69000	0.11869	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	50,180		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			128.69000	0.12869	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												27,516,508.00	200	19,408
R213	On	07/08/2014	Bond Future			8.74575	88.01080	8.74156	88.04307		12.08	0.00	0	23,660
R213	On	06/11/2014	Bond Future			8.81986	85.79357	8.81544	85.82711		12.25	0.00	0	6,207
R213	On	05/02/2015	Bond Future			8.88682	87.17254	8.88215	87.20746		12.64	0.00	0	0
R213	On	07/05/2015	Bond Future			8.93209	85.17691	8.92736	85.21189		13.24	0.00	0	0
Total R213 Future												0.00	0	29,867
R213	On	07/08/2014	Bond Future	8.84	Call			1,044.54000	1.04454	1,017,830	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			290.90000	0.29090	296,460	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,098.04000	1.09804	1,070,860	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			268.39000	0.26839	273,480	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,152.81000	1.15281	1,125,180	12.16	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			247.24000	0.24724	251,880	12.16	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,303.44000	2.30344	2,256,950	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			2,117.32000	2.11732	2,104,370	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,342.55000	2.34255	2,295,900	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			2,080.82000	2.08082	2,067,710	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,382.03000	2.38203	2,335,230	12.32	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,044.78000	2.04478	2,031,520	12.32	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,662.35000	4.66235	4,608,510	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,045.21000	2.04521	2,026,290	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,707.51000	4.70751	4,653,660	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,018.93000	2.01893	2,000,000	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,752.85000	4.75285	4,698,990	12.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,992.92000	1.99292	1,973,980	12.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	3,254,020	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,402.46000	1.40246	4,691,460	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			0.00000	0.00000	3,287,370	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,326.76000	1.32676	4,649,110	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			0.00000	0.00000	3,320,910	13.12	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,251.16000	1.25116	4,607,050	13.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	29,867
R214	On	07/08/2014	Bond Future			8.99538	77.84925	8.99114	77.88293		14.47	0.00	0	4,061
R214	On	06/11/2014	Bond Future			9.06450	75.73211	9.06005	75.76700		14.72	0.00	0	2,026
R214	On	05/02/2015	Bond Future			9.12738	76.94933	9.12270	76.98558		15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/05/2015	Bond Future			9.17138	75.02515	9.16664	75.06154		16.00	0.00	0	0
Total R214 Future												0.00	0	6,087
R214	On	07/08/2014	Bond Future	9.56	Call			4,303.64000	4.30364	4,270,070	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			1.41000	0.00141	1,520	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			4,159.96000	4.15996	4,126,420	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			1.90000	0.00190	2,040	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,231.85000	4.23185	4,198,290	14.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			1.64000	0.00164	1,760	14.92	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Call			2,935.81000	2.93581	2,871,510	14.86	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			1,851.60000	1.85160	1,822,190	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,120.43000	5.12043	5,059,800	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			793.41000	0.79341	767,670	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,174.98000	5.17498	5,114,550	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			777.07000	0.77707	751,530	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,229.71000	5.22971	5,169,470	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			761.02000	0.76102	735,670	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,011.07000	6.01107	5,953,740	15.27	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			564.09000	0.56409	541,650	15.27	0.00	0	2,500
R214	On	05/02/2015	Bond Future	9.50	Call			4,990.34000	4.99034	4,915,270	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			2,160.20000	2.16020	2,121,380	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,036.07000	5.03607	4,961,060	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,133.38000	2.13338	2,094,620	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,944.76000	4.94476	4,869,640	15.37	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			2,187.29000	2.18729	2,148,420	15.37	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			0.00000	0.00000	4,098,170	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			128.02000	0.12802	4,262,580	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			0.00000	0.00000	4,135,720	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			51.04000	0.05104	4,223,150	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			0.00000	0.00000	4,060,780	15.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			205.13000	0.20513	4,302,300	15.93	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,087
Total for Bond												937,874,191.70	7,800	415,298
IR CAN	On	07/08/2014	Can-Do Interest Rate			143.07170	143.07170	143.11752	143.11752			0.00	0	635
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.24258	145.24258	145.29038	145.29038			0.00	0	0
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			455.25000	455.25000	455.60600	455.60600				0.00	0	480
GOVI On 06/11/2014 GOVI			462.10100	462.10100	462.46600	462.46600				0.00	0	184
GOVI On 05/02/2015 GOVI			469.52600	469.52600	469.90200	469.90200				0.00	0	45
GOVI On 07/05/2015 GOVI			477.87600	477.87600	478.25500	478.25500				0.00	0	0
Total GOVI Future										0.00	0	709
GOVI On 07/08/2014 GOVI	460.00	Put			43,940.00000	4.39400	47,500,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			44,040.00000	4.40400	47,600,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			43,840.00000	4.38400	47,400,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			134,660.00000	13.46600	131,010,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			134,560.00000	13.45600	130,910,000			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			134,760.00000	13.47600	131,110,000			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 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/02/2015	GOVI	460.00	Call			99,020.00000	9.90200	95,260,000		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			98,920.00000	9.89200	95,160,000		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			99,120.00000	9.91200	95,360,000		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			282,650.00000	28.26500	278,860,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			282,550.00000	28.25500	278,760,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			282,450.00000	28.24500	278,660,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	709
Total for GOVI												0.00	0	709
AL12	On	07/08/2014	Index Future			499.39700	499.39700	499.85500	499.85500			0.00	0	0
AL12	On	06/11/2014	Index Future			506.91200	506.91200	507.38200	507.38200			0.00	0	0
AL12	On	05/02/2015	Index Future			515.05700	515.05700	515.54000	515.54000			0.00	0	0
AL12	On	07/05/2015	Index Future			524.21700	524.21700	524.70400	524.70400			0.00	0	0
Total AL12 Future												0.00	0	0
Total For AL12												0.00	0	0
AL37	On	07/08/2014	Index Future			427.27600	427.27600	427.54700	427.54700			0.00	0	0
AL37	On	06/11/2014	Index Future			433.70600	433.70600	433.98500	433.98500			0.00	0	0
AL37	On	05/02/2015	Index Future			440.67500	440.67500	440.96200	440.96200			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/08/2014	Index Future			502.23900	502.23900	503.06300	503.06300			0.00	0	0
AL7T	On	06/11/2014	Index Future			509.79700	509.79700	510.63800	510.63800			0.00	0	1
AL7T	On	05/02/2015	Index Future			517.98900	517.98900	518.84800	518.84800			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	07/08/2014	Index Future			456.48600	456.48600	456.85500	456.85500			9,129,720.00	2	393
ALBI	On	06/11/2014	Index Future			463.35500	463.35500	463.73500	463.73500			0.00	0	259
ALBI	On	05/02/2015	Index Future			470.80000	470.80000	471.19100	471.19100			0.00	0	0
ALBI	On	07/05/2015	Index Future			479.17300	479.17300	479.56700	479.56700			0.00	0	0
Total ALBI Future												9,129,720.00	2	652
Total For ALBI												9,129,720.00	2	652
IGOV	On	07/08/2014	Index Future			216.05200	216.05200	216.26600	216.26600			181,483,680.00	84	389
IGOV	On	06/11/2014	Index Future			219.33000	219.33000	219.54900	219.54900			184,237,200.00	84	804
IGOV	On	05/02/2015	Index Future			222.88100	222.88100	223.10600	223.10600			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	07/05/2015	Index Future			226.87000	226.87000	227.09800	227.09800			0.00	0	0
Total IGOV Future												365,720,880.00	168	1,193
Total For IGOV												365,720,880.00	168	1,193
ILBI	On	07/08/2014	Index Future			585.26300	585.26300	585.79900	585.79900			2,458,104,600.00	420	0
ILBI	On	06/11/2014	Index Future			594.18400	594.18400	594.73000	594.73000			0.00	0	0
ILBI	On	05/02/2015	Index Future			603.68900	603.68900	604.24500	604.24500			947,791,730.00	157	157
Total ILBI Future												3,405,896,330.00	577	157
Total For ILBI												3,405,896,330.00	577	157
Total for Index												3,780,746,930.00	747	2,003
JIBAR F	On	20/08/2014	Jibar Future			5.99000	94.01000	5.99000	94.01000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.03000	93.97000	6.03000	93.97000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.17000	93.83000	6.17000	93.83000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.29000	93.71000	6.29000	93.71000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.54000	93.46000	6.54000	93.46000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.76000	93.24000	6.76000	93.24000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.96000	93.04000	6.96000	93.04000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.12000	92.88000	7.12000	92.88000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.41000	92.59000	7.41000	92.59000			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 :												4,718,621,121.70	8,547	459,495
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.59357			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			7.23500	104.11884	7.23500	104.09874			0.00	0	0
Total AA03 SPOT												0.00	0	0
Total For AA03												0.00	0	0
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	100.81416			0.00	0	0
Total AA04 SPOT												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.59500	105.94146	8.59500	105.91724				0.00	0	3,900,000,000
Total AA05 SPOT										0.00	0	3,900,000,000
Total For AA05										0.00	0	3,900,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.37913				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			9.29500	103.83434	9.29500	103.80857				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.50656				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.61229				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			9.46000	97.65593	9.46000	97.63140				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			7.33500	103.34123	7.33500	103.32100				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	100.00007				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			8.70000	106.38369	8.70000	106.35908				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			1.41000	138.61844	1.41000	138.60492				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			2.29000	127.73444	2.29000	271.71099				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.44551				0.00	0	0
Total ABFN04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN04										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.59801				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.94130				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	100.98045				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.00640				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.55747				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	100.63974				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.47095				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 On 15/03/2015 Spot Bond			7.99500	106.50088	7.99500	106.47819				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.54338				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.68000	103.55163	7.68000	103.53011				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.91601				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.47908				0.00	0	0
Total ABL12B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL12B									0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.52658			0.00	0	0
Total ABL13 SPOT									0.00	0	0
Total For ABL13									0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.42634			0.00	0	0
Total ABL14 SPOT									0.00	0	0
Total For ABL14									0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.58255			0.00	0	0
Total ABL15 SPOT									0.00	0	0
Total For ABL15									0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.83890			0.00	0	0
Total ABL16 SPOT									0.00	0	0
Total For ABL16									0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.97026			0.00	0	0
Total ABL17 SPOT									0.00	0	0
Total For ABL17									0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	100.77134			0.00	0	0
Total ABL18 SPOT									0.00	0	0
Total For ABL18									0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.05647			0.00	0	0
Total ABL19 SPOT									0.00	0	0
Total For ABL19									0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.99000	131.04292	2.99000	131.02461			0.00	0	26,000,000
Total ABLI03 SPOT									0.00	0	26,000,000
Total For ABLI03									0.00	0	26,000,000
ABLI04 On 11/10/2016 Spot Bond			4.16000	118.95444	4.16000	118.93402			0.00	0	0
Total ABLI04 SPOT									0.00	0	0
Total For ABLI04									0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.91000	105.19782	4.91000	105.17750			0.00	0	0
Total ABLI05 SPOT									0.00	0	0
Total For ABLI05									0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.95000	105.54644	5.95000	105.52338			0.00	0	0
Total ABLI06 SPOT									0.00	0	0
Total For ABLI06									0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond			11.10000	108.43209	11.10000	108.40027			0.00	0	0
Total ABLS2A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABL2A										0.00	0	0
ABLS2f On 13/07/2016 Spot Bond				100.00000	0.00000	100.67355				0.00	0	0
Total ABL2B SPOT										0.00	0	0
Total For ABL2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	100.92359				0.00	0	0
Total ABL3 SPOT										0.00	0	0
Total For ABL3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	100.97244				0.00	0	0
Total ABL4 SPOT										0.00	0	0
Total For ABL4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.01876				0.00	20,000,000	10,000,000
Total ABL5 SPOT										0.00	20,000,000	10,000,000
Total For ABL5										0.00	20,000,000	10,000,000
ABLS1f On 29/06/2019 Spot Bond			4.66000	112.68404	4.66000	112.66321				0.00	0	0
Total ABL1f SPOT										0.00	0	0
Total For ABL1f										0.00	0	0
ABN03f On 12/03/2015 Spot Bond			100.00000	61.82783	100.00000	61.67805				0.00	0	0
Total ABN03f SPOT										0.00	0	0
Total For ABN03f										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.03000	171.67202	2.03000	171.65241				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	161.31725	2.76000	161.29565				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			2.06000	173.69306	2.06000	173.67307				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	183.99698	1.82000	183.97699				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			8.09625	76.23814	8.09625	76.22188				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.09625	76.23814	8.09625	76.22188				0.00	0	0
Total ABN34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.86199				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	93.05000				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	92.00000				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	92.51000				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	89.03000				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	88.42000				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	100.50959				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	100.38810				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	88.07000				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			7.22000	101.60153	7.22000	101.58196				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.39000				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	91.01000				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	88.78000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.70319				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			7.52500	111.48266	7.52500	111.46028				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	100.37597				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	85.85000				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	85.59000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.64000	94.19790	2.64000	106.27341				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			2.55000	101.47387	2.55000	157.27891				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.42000	116.38627	2.42000	209.63344				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.01000				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			9.65500	92.37926	9.65500	92.35560				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	94.88000				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	104.90000				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	102.73931				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	91.04000				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	109.91000				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	107.48193	9.63000	107.45431				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.68500	107.07293	9.68500	107.04526				0.00	0	0
Total ABN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.00000	91.24445	9.00000	91.22250				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	105.20000				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	103.46000				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			9.78000	106.37172	9.78000	106.34397				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	88.92000				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	101.12175				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	100.08557				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.25000	108.77674	8.25000	108.75284				0.00	0	1,430,000,000
Total ABS10 SPOT										0.00	0	1,430,000,000

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 ABS10									0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			9.00500	105.11506	9.00500	105.08977			9,005,000,000,000.00	1,000,000,000	1,500,000,000
Total ABS11 SPOT									9,005,000,000,000.00	1,000,000,000	1,500,000,000
Total For ABS11									9,005,000,000,000.00	1,000,000,000	1,500,000,000
ABS5 On 01/05/2015 Spot Bond			7.18500	102.93585	7.18500	102.91610			0.00	0	530,000,000
Total ABS5 SPOT									0.00	0	530,000,000
Total For ABS5									0.00	0	530,000,000
ABS6 On 01/06/2020 Spot Bond			8.92000	98.22031	8.92000	98.19690			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			9.90500	95.80513	9.90500	95.77996			0.00	0	1,000,000,000
Total ABS7 SPOT									0.00	0	1,000,000,000
Total For ABS7									0.00	0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.88500	105.78747	7.88500	105.76525			0.00	0	12,700,000
Total ABS9 SPOT									0.00	0	12,700,000
Total For ABS9									0.00	0	12,700,000
ABS12 On 07/12/2023 Spot Bond			2.10000	217.57659	2.10000	275.63754			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			1.35000	126.04998	1.35000	128.84904			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.10000	128.11157	2.10000	130.66981			0.00	0	1,000,000,000
Total ABS14 SPOT									0.00	0	1,000,000,000
Total For ABS14									0.00	0	1,000,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00499	100.00000	0.00497			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	61.51640	100.00000	61.36738			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.68500	107.05437	11.68500	107.02134			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond			100.00000		0.00000	102.03886			0.00	0	0
Total ACL029 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.93373	100.00000	3.92420		500,000,000,000,000.00	5,000,000,000	2,500,000,000	
Total ACL02U SPOT								10,000,000,000,000.00	5,000,000,000	2,500,000,000	
Total For ACL02U								10,000,000,000,000.00	5,000,000,000	2,500,000,000	
ACL03C On 20/08/2015 Spot Bond			100.00000		0.00000	102.09068		0.00	0	0	
Total ACL033 SPOT								0.00	0	0	
Total For ACL033								0.00	0	0	
ACL03F On 20/08/2015 Spot Bond			100.00000		0.00000	102.82603		0.00	0	0	
Total ACL036 SPOT								0.00	0	0	
Total For ACL036								0.00	0	0	
ACL03L On 20/03/2016 Spot Bond			100.00000	23.44687	100.00000	23.39007		0.00	0	0	
Total ACL03U SPOT								0.00	0	0	
Total For ACL03U								0.00	0	0	
ACL04Z On 20/08/2015 Spot Bond			100.00000		0.00000	101.98702		0.00	0	0	
Total ACL042 SPOT								0.00	0	0	
Total For ACL042								0.00	0	0	
ACL047 On 22/10/2018 Spot Bond			11.00000	64.42028	11.00000	64.40187		0.00	0	0	
Total ACL047 SPOT								0.00	0	0	
Total For ACL047								0.00	0	0	
ACL04L On 20/06/2016 Spot Bond			100.00000	23.44687	100.00000	23.39007		0.00	0	0	
Total ACL04U SPOT								0.00	0	0	
Total For ACL04U								0.00	0	0	
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000		0.00	0	0	
Total ACL071 SPOT								0.00	0	0	
Total For ACL071								0.00	0	0	
ACL07C 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	
ACL07E 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	
ACL07F On 20/09/2015 Spot Bond			100.00000		0.00000	101.01582		0.00	0	0	
Total ACL076 SPOT								0.00	0	0	
Total For ACL076								0.00	0	0	
ACL077 On 20/09/2015 Spot Bond			100.00000		0.00000	101.11694		0.00	0	0	
Total ACL077 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.97071				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	101.00119				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	101.01460				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	100.11314				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	100.11314				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	100.11378				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	100.94633				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	100.11378				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	100.11252				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	90.61422				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	101.25245				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.81198				0.00	0	0
Total ACL092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	100.98294				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.01318				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.02533				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.00097				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	100.94634				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.44000	103.49747	9.44000	103.55601				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.15700				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.83182				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 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
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	84.39405				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	165.61113				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	165.67724				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.97063				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	101.53046				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	101.53046				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL132 On 26/08/2014 Spot Bond				100.00000	0.00000	101.41244				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.94014				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.93282				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.99194				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.33511				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.99105				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.70371				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	100.67624				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.10906				0.00	131,000,000	131,000,000
Total ACL142 SPOT										0.00	131,000,000	131,000,000

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 ACL142										0.00	131,000,000	131,000,000
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	102.74827				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	102.44352				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	100.97430				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	100.95500				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	100.85736				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	100.83658				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	100.87692				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	100.95256				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	100.90983				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	100.86103				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	100.87447				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	103.81223	10.23000	103.78409				0.00	0	0
Total ACL161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	100.88773				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	100.86714				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	118.94129				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.53500	102.22455	9.53500	102.19853				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94882				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	114.85153	1.75000	114.90902				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.17660				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.87551				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92441				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.95459				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89421				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.94856				0.00	0	0
Total ACL178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.45930				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.90385				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.80525				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.88333				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.12403				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94856				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.92740				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97908				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99493				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.46068				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.73339				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.99867				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.99867				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	101.05103				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	100.93044				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	101.05859				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	103.27930				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	101.05103				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	93.51602				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	101.01941				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	101.00284				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	118.67387				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	120.38488				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.87003				0.00	0	0
Total ACL205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL205									0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.86157			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.41641			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.88454			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.88816			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.92441			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.87124			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.87003			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.95968			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.83965			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	100.08439			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	36.01464	100.00000	35.85627		256,999,990,000,000.00	12,569,999,900	12,569,999,900	
Total ADCB03 SPOT								16,999,990,000,000.00	12,569,999,900	12,569,999,900	
Total For ADCB03								16,999,990,000,000.00	12,569,999,900	12,569,999,900	
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.16611			0.00	0	0
Total ADCP06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.03616				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	101.15733				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	16.25646	100.00000	16.21708				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	101.45685				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.60987				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.71183				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	100.34883				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	100.38313				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	100.42879				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	100.33477				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			8.03500	99.65296	8.03500	99.63152				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.42967				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.49886				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.51500	103.56222	8.51500	103.53875				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			9.38000	116.57255	9.38000	116.54336				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	88.40111	100.00000	88.19409				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			7.33500	109.59865	7.33500	109.57720				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	83.65176	100.00000	83.46503				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			9.39500	100.76796	9.39500	100.74283				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	14.49713	100.00000	14.46504				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			10.13500	100.76598	10.13500	100.73892				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			2.80000	162.07305	2.80000	162.05117				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	101.13412				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	101.02095				0.00	0	0
Total ANG011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ANG011										0.00	0	0
ANG01: On 06/06/2015 Spot Bond				100.00000	0.00000	101.07181				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	100.41136				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	100.95291				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	101.85869				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.81075				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.89421				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	101.15234				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.36415				0.00	0	0
Total ASN013 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.74000				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	99.56000				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	101.21024				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	97.41816				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			2.67000	127.21621	2.67000	289.49961				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	95.85824				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	97.66877				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	100.00000				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
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.99671				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.80954				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.79743				0.00	0	0
Total BAR003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.72091				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			9.00500	106.05672	9.00500	106.03120				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.74989				0.00	3,000,000,000	1,500,000,000
Total BAW12 SPOT										0.00	3,000,000,000	1,500,000,000
Total For BAW12										0.00	3,000,000,000	1,500,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.17636				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	100.54760				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.76795				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	102.06985				0.00	0	3,000,000,000
Total BAW18 SPOT										0.00	0	3,000,000,000
Total For BAW18										0.00	0	3,000,000,000
BAW19 On 05/12/2020 Spot Bond			9.57500	101.49854	9.57500	101.47261				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			7.49000	108.51947	7.49000	108.49766				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	32.50281	100.00000	32.35988				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.74475				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	100.67796				0.00	0	0
Total BAW6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW6									0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.66000	103.10994	7.66000	103.08857			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			8.85000	106.31877	8.85000	106.29362			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			11.05486	103.44736	11.05486	102.48913			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.04895	101.57413	11.04895	101.35888			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.08608	101.49940	11.08608	101.31793			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	100.99486			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.12321	101.35482	11.12321	101.25204			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			11.88783	100.86207	11.88783	100.81840			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.01848			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.01848			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.01855			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.30486	100.62125	11.30486	100.78733			0.00	0	0
Total BAYA12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.23995	102.40667	11.23995	101.31371				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.04895	101.57413	11.04895	101.35888				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.15993	101.66989	11.15993	101.45811				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.32288	96.34455	10.32288	101.04980				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	100.96658				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	100.94903				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.94903				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	100.89789				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.96720				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.91857	100.08981	10.91857	100.41603				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			11.62500	99.86931	11.62500	99.74233				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	100.92114				0.00	0	0
Total BAYA25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.55000	69.84311	11.55000	97.50189				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	99.96718				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	100.87696				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	89.96942	9.28000	100.87634				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	100.93509				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			11.40500	68.56706	11.40500	97.24420				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	100.90719				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	100.93045				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	100.93045				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83982				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	100.89603				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	100.94743				0.00	0	0
Total BAYA39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2014 Spot Bond				100.00000	0.00000	100.87085				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	99.96721				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	100.94743				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.89789				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	100.91473				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	100.94753				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA4 On 31/03/2015 Spot Bond				100.00000	0.00000	100.68308				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			14.05486	103.67593	14.05486	102.75389				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.27003	101.64793	15.27003	101.63169				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.16879	101.51073	14.16879	101.42804				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	101.23105				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	101.23105				0.00	0	0
Total BAYB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.23105				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	101.27702				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	101.06955				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	18.87463	100.00000	18.83882				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.39533	100.00000	20.34591				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.56204	100.00000	18.51707				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	11.45805	100.00000	11.43029				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	11.45805	100.00000	11.43029				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.85333	100.00000	13.81977				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.00367	100.00000	11.97459				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	100.29576				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.26893				0.00	0	0
Total BCJ04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.47563			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	100.50593			0.00	0	800,000,000
Total BCJ06 SPOT									0.00	0	800,000,000
Total For BCJ06									0.00	0	800,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.80204	100.00000	7.78314			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.80204	100.00000	7.78314			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84U On 05/09/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BCP85U On 24/10/2014 Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.00000	104.14292	2.00000	178.02165			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.30000	93.82380	8.30000	146.96979			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.30000	95.12513	8.30000	147.32410			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			8.68500	97.92134	8.68500	97.89859			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	101.18786			0.00	0	0
Total BD311E SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.89683				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.00500	99.76614	8.00500	99.74487				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	101.37385				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.28592				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.29158				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	100.31041				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	100.32923				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	100.38155				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	21.74856	100.00000	21.69587				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	100.01558				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	100.02031				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	100.02234				0.00	0	0
Total BG32A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.02301				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	100.03110				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	100.04186				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	13.61853	100.00000	13.58553				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	13.61853	100.00000	13.58553				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.90349				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.97526				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.99483				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.40000	104.32459	8.40000	104.30127				0.00	0	1,400,000,000
Total BG42A4 SPOT										0.00	0	1,400,000,000
Total For BG42A4										0.00	0	1,400,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.05351				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	101.15764				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	9.72102	100.00000	9.69747				0.00	0	0
Total BG42DU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	9.72102	100.00000	9.69747				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			7.03000	99.98074	7.03000	99.96149				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	102.16956				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	100.66401				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			8.70500	66.42305	8.70500	101.42084				0.00	0	1,500,000,000
Total BID06 SPOT										0.00	0	1,500,000,000
Total For BID06										0.00	0	1,500,000,000
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.98251				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.45661				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	98.72899				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	101.30522				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.52002				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.29758				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.36498				0.00	0	0
Total BLG1C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.48746				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.99706				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.82723				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	61.38421	100.00000	61.23550				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	100.23460				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	100.24137				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	19.13410	100.00000	19.08776				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.93899				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.60355				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.48000	104.59235	7.48000	104.57131				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			9.50000	112.69505	9.50000	112.66663				0.00	0	2,436,700,000
Total CBL08 SPOT										0.00	0	2,436,700,000
Total For CBL08										0.00	0	2,436,700,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.17899				0.00	0	0
Total CBL09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.15000	104.74508	9.15000	104.71962				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			11.31500	104.66915	11.31500	104.63785				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	100.08110				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			11.56500	100.07072	11.56500	100.04015				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.74318				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.39000	102.12012	9.39000	102.09466				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	102.05272				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			12.00500	101.46287	12.00500	101.43020				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.81500				0.00	180,000,000	60,000,000
Total CBL19 SPOT										0.00	180,000,000	60,000,000
Total For CBL19										0.00	180,000,000	60,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.33810				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	99.96139				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.32500	94.30461	10.32500	94.27881				0.00	0	0
Total CBL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.13000	115.52259	10.13000	115.49140				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			9.98000	111.79134	9.98000	111.76160				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			9.31000	116.61978	9.31000	116.59095				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.68952				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			11.75000	104.65862	11.75000	104.62616				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	99.74971				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.90813				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	101.19198				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	100.35505				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.56240				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	101.45201				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	101.46875				0.00	0	0
Total CIG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80611				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.83890				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.87681				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.75151				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.72253				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.87570				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	99.77580				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.97073				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.89569				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	101.27477				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.94245	10.11000	100.91539				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	101.27477				0.00	0	0
Total CLN185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.55216				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	120.34083	2.76000	120.32460				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	117.38621	3.14000	120.34558				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.53195	8.25000	103.50921				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	101.27477				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.27477				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	125.62935	3.10000	119.91158				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	125.28799	2.40000	119.58802				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37722				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	100.51790				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.39040				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			8.58500	102.41136	8.58500	102.38784				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	100.60252				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.59417				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	100.29465				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	100.30153				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			8.63500	102.52487	8.63500	102.50119				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			8.63500	102.52487	8.63500	102.50119				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			8.68500	101.32167	8.68500	101.29814				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	100.99512				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	101.09993				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	100.54208				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	100.54208				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	101.37229				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	99.80502				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	101.00930				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	101.39403				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	101.48368				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	104.17416	9.35000	104.14787				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	104.17416	9.35000	104.14787				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	101.39397				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	101.39778				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	90.88795				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	102.28433				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.16237				0.00	0	0
Total CLN248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	102.24053				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.04970				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	101.04970				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.04970				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.04970				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.04970				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.11840				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.29683				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41518				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41518				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41518				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41518				0.00	0	0
Total CLN260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.30178			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			9.33500	104.60394	9.33500	104.57801			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	101.47710			0.00	0	0
Total CLN264 SPOT									0.00	0	0
Total For CLN264									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	100.64803			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13534			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27 On 24/02/2017 Spot Bond				100.00000	0.00000	102.12495			0.00	0	0
Total CLN270 SPOT									0.00	0	0
Total For CLN270									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33755			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33180			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38489			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	101.48950			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	101.68034			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58644			0.00	0	0
Total CLN278 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.79501				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	102.29918				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	101.15577				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	100.98732				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.88212				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	100.28052				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	101.92287				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	101.17358				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	100.92293				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	103.58534				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	100.81556				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	100.91238				0.00	0	0
Total CLN294 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN294									0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68224			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	101.06461			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	100.81560			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	100.81560			0.00	300,000,000	150,000,000
Total CLN298 SPOT									0.00	300,000,000	150,000,000
Total For CLN298									0.00	300,000,000	150,000,000
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80469			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	121.47362			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.49132			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	121.60015			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	120.98486			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	121.39411			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	118.28936			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	118.29872			0.00	0	0
Total CLN311 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.76281				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.93500	94.64956	10.93500	94.62218				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.45500	96.25631	11.45500	96.22718				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76733				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.06549				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	99.76825				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	100.23568				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	100.09400				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	102.26795	8.80500	102.27329				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	100.93044				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	100.23800				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	114.70200				0.00	0	0
Total CLN324 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.97510				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	100.99319				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	101.06308				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	101.01958				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43322				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	101.43322				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	104.30053				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	101.11707				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	100.76733				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	104.88795				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	104.88999				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	100.15336				0.00	0	0
Total CLN339 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.23971				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77200				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42412				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.16555				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88532				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	101.02935				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	100.15189				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	99.85143				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74863				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	100.14446				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	101.85969				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN352 On 24/02/2017 Spot Bond				100.00000	0.00000	101.85969				0.00	0	0
Total CLN352 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	101.37806				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	101.41088				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	102.00185				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	101.93552				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	100.10831				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.23422				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.84343				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	100.86781	10.55000	103.78564				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			10.11500	103.51121	10.11500	106.42590				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	102.82133				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	99.94765				0.00	0	0
Total CLN364 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.25500	105.11026	12.25500	108.68836				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	99.94547				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			12.28500	102.29475	12.28500	102.11866				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			10.71500	102.27102	10.71500	102.12608				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	99.94547				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	100.15820				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	101.13526				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	101.04260				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.34327				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	100.93044				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	100.80189				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			9.62500	104.63220	9.62500	104.46840				0.00	0	0
Total CLN376 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02120				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	101.03297				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.60361	10.55000	103.90169				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	102.26171	11.00000	98.15059				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	100.27844				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	100.31527				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	100.26696				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			12.04500	101.23743	12.04500	100.73694				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.31923				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	100.15102				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	100.14429				0.00	0	50,000,000
Total CLN387 SPOT										0.00	0	50,000,000
Total For CLN387										0.00	0	50,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	38.90399	7.01000	39.51530				0.00	0	0
Total CLN42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	157.70726				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			8.68500	97.92134	8.68500	136.57689				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			8.30000	33.46524	8.30000	146.96979				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			8.30000	33.88455	8.30000	147.32410				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	91.53763				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	91.46527				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.53591				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	100.53591				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	101.00729				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	100.93901				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95249				0.00	0	0
Total CLNF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.94856				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	100.23568				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.85915				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.90630				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.90025				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	100.35595				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.63548				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.44011				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			9.13500	109.80371	9.13500	107.37859				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			8.80000	102.11753	8.80000	102.09351				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			10.23500	113.27820	10.23500	113.24731				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			8.48500	104.56266	8.48500	104.53892				0.00	0	0
Total COJ06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.82500	108.50455	9.82500	108.47628				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			9.89500	103.32631	9.89500	103.29905				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			10.24500	96.64591	10.24500	96.61954				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			11.03000	97.63662	11.03000	97.60798				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			11.03000	90.53791	11.03000	90.51136				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.47801				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.40188				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.27134				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	100.53407				0.00	3,200,000,000	4,100,000,000
Total CPL007 SPOT										0.00	3,200,000,000	4,100,000,000
Total For CPL007										0.00	3,200,000,000	4,100,000,000
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.10254				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			11.14500	100.01016	11.14500	100.16331				0.00	0	28,300,000,000
Total CPV01 SPOT										0.00	0	28,300,000,000
Total For CPV01										0.00	0	28,300,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	12.78886	100.00000	12.75788				0.00	0	0
Total DEN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	4.07939	100.00000	4.05920				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	14.70120	100.00000	14.62451				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	100.19945				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			8.12500	98.93639	8.12500	98.91498				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	101.14706				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	101.00951				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	101.23221				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	78.65560	100.00000	78.49208				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	101.11117				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	101.53493				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	101.10160				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC05 On 15/08/2014 Spot Bond				100.00000	0.00000	100.33562				0.00	0	0
Total DLTC05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTC05									0.00	0	0
DLTC05 On 13/01/2015 Spot Bond				100.00000	0.00000	100.37901			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	100.62245			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.23732			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.38041			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	100.15989			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	100.92858			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			8.82500	102.20484	8.82500	102.18072			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			7.36500	115.11578	7.36500	115.09303			0.00	0	660,000,000
Total DV21 SPOT									0.00	0	660,000,000
Total For DV21									0.00	0	660,000,000
DV22 On 07/02/2020 Spot Bond			8.46000	104.23541	8.46000	104.21156		38,902,464,000.00	4,598,400	4,926,798,400	
Total DV22 SPOT								38,902,464,000.00	4,598,400	4,926,798,400	
Total For DV22								38,902,464,000.00	4,598,400	4,926,798,400	
DV23 On 27/02/2023 Spot Bond			8.99500	110.29264	8.99500	110.26584		42,370,947,500.00	4,710,500	5,681,410,500	
Total DV23 SPOT								42,370,947,500.00	4,710,500	5,681,410,500	
Total For DV23								42,370,947,500.00	4,710,500	5,681,410,500	
DV24 On 18/02/2024 Spot Bond			9.09500	108.23049	9.09500	108.20391		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			9.68500	107.88061	9.68500	107.85243		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	

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 DV29										0.00	0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.96188				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	100.67674				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	100.69307				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	100.58971				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	101.54042				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.83806				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			8.11000	125.32050	8.11000	125.29343				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.37297				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	102.90823	0.10000	134.84468			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			1.97000	123.45932	1.98000	123.30260		2,955,000,000,000.00		1,500,000,000	8,200,000,000
Total EL28 SPOT								2,955,000,000,000.00		1,500,000,000	8,200,000,000
Total For EL28								2,955,000,000,000.00		1,500,000,000	8,200,000,000
EL29 On 19/11/2029 Spot Bond			2.00000	110.51719	2.00000	110.50467			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.13500	108.59547	2.13500	108.58279			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			2.13500	101.62173	2.13500	101.60983			0.00	0	12,100,000,000
Total EL31 SPOT									0.00	0	12,100,000,000
Total For EL31									0.00	0	12,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.72500	103.94362	9.72500	103.91681			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			9.57500	109.77017	9.57500	109.74228			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			10.08000	102.32542	10.08000	102.29809			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.37500	93.14530	10.37500	96.48252			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			10.46000	104.73327	10.46000	104.09539			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	101.51958			0.00	1,620,000,000	1,620,000,000
Total EPF001 SPOT									0.00	1,620,000,000	1,620,000,000
Total For EPF001									0.00	1,620,000,000	1,620,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.32110			0.00	0	0
Total EPF002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPF002									0.00	0	0
EPFC0 On 12/09/2014 Spot Bond				100.00000	0.00000	100.92271			0.00	0	0
Total EPFC08 SPOT									0.00	0	0
Total For EPFC08									0.00	0	0
EPFC0 On 06/11/2014 Spot Bond				100.00000	0.00000	99.94822			0.00	0	0
Total EPFC09 SPOT									0.00	0	0
Total For EPFC09									0.00	0	0
EPFC1 On 19/11/2014 Spot Bond				100.00000	0.00000	101.36100			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	101.37149			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ205 On 10/09/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0
Total EQ205U SPOT									0.00	0	0
Total For EQ205U									0.00	0	0
EQ206 On 15/10/2014 Spot Bond			100.00000	86.55983	100.00000	86.36176			0.00	0	0
Total EQ206U SPOT									0.00	0	0
Total For EQ206U									0.00	0	0
EQ207 On 14/08/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0
Total EQ207U SPOT									0.00	0	0
Total For EQ207U									0.00	0	0
EQ209 On 11/06/2015 Spot Bond			100.00000	60.91544	100.00000	60.72525		7,400,000,000,000.00		74,000,000	37,000,000
Total EQ209U SPOT								7,400,000,000,000.00		74,000,000	37,000,000
Total For EQ209U								7,400,000,000,000.00		74,000,000	37,000,000
EQ210 On 14/08/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0
Total EQ210U SPOT									0.00	0	0
Total For EQ210U									0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.03919	3.00000	131.02077			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			11.54500	102.35128	11.54500	102.32007			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	104.00945			0.00	200,000,000	100,000,000
Total EQS04 SPOT									0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQS04									0.00	200,000,000	100,000,000
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.16451			0.00	38,000,000	19,000,000
Total EQS05 SPOT									0.00	38,000,000	19,000,000
Total For EQS05									0.00	38,000,000	19,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.94536			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.98500	98.75474	9.98500	98.72846			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	100.64604			0.00	108,000,000	54,000,000
Total EQS08A SPOT									0.00	108,000,000	54,000,000
Total For EQS08A									0.00	108,000,000	54,000,000
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.43523			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	101.75134			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	101.61460			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	101.58199			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	101.78285			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	101.73924			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	101.49890			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	102.03600			0.00	0	0
Total ERSA12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA12									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.46661			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.52955			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.45402			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.50647			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.95500	104.14289	6.95500	104.12344			0.00	0	10,570,000,000
Total ES15 SPOT									0.00	0	10,570,000,000
Total For ES15									0.00	0	10,570,000,000
ES18 On 20/04/2018 Spot Bond			7.81500	107.22566	7.81500	107.20321	156,587,312,223,000.00		20,036,764,200	10,504,664,200	
Total ES18 SPOT							156,587,312,223,000.00		20,036,764,200	10,504,664,200	
Total For ES18							156,587,312,223,000.00		20,036,764,200	10,504,664,200	
ES23 On 25/01/2023 Spot Bond			8.54500	108.93851	8.54500	108.91374	763,594,872,000.00		89,361,600	5,337,293,300	
Total ES23 SPOT							763,594,872,000.00		89,361,600	5,337,293,300	
Total For ES23							763,594,872,000.00		89,361,600	5,337,293,300	
ES26 On 02/04/2026 Spot Bond			8.90000	95.13948	8.90000	95.11685	89,078,147,340,000.00		10,008,780,600	8,818,780,600	
Total ES26 SPOT							89,078,147,340,000.00		10,008,780,600	8,818,780,600	
Total For ES26							89,078,147,340,000.00		10,008,780,600	8,818,780,600	
ES33 On 15/09/2033 Spot Bond			9.59000	84.74352	9.58000	84.79660	120,796,599,000.00		12,596,100	125,212,596,100	
Total ES33 SPOT							120,796,599,000.00		12,596,100	125,212,596,100	
Total For ES33							120,796,599,000.00		12,596,100	125,212,596,100	
ES42 On 25/04/2042 Spot Bond			9.78500	90.14087	9.78500	90.11734	97,850,000,000,000.00		10,000,000,000	16,500,000,000	
Total ES42 SPOT							97,850,000,000,000.00		10,000,000,000	16,500,000,000	
Total For ES42							97,850,000,000,000.00		10,000,000,000	16,500,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.58265			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.63512			0.00	0	0
Total EXX02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.42661				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	100.33941				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.78034				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	101.23520				0.00	0	0
Total FIFC07 SPOT										0.00	0	0
Total For FIFC07										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.45415				0.00	800,000,000	400,000,000
Total FIFC09 SPOT										0.00	800,000,000	400,000,000
Total For FIFC09										0.00	800,000,000	400,000,000
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.68400				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	10.33635	100.00000	10.31132				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	10.05946	100.00000	10.03509				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.87843				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.91587				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.99050				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.06481				0.00	0	0
Total FR2A4D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4D									0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.78500	103.70958	6.78500	103.69045			0.00	0	850,000,000
Total FRB03 SPOT									0.00	0	850,000,000
Total For FRB03									0.00	0	850,000,000
FRB05 On 21/12/2018 Spot Bond			9.40500	97.84003	9.40500	97.81546			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.97112			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.97105			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.21709			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.81047			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.38221			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	101.40621			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			10.32500	99.52953	10.32500	100.12823			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			11.20500	104.13767	11.20500	104.10666			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	99.60294			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.20000	128.93968	2.20000	129.78930			0.00	0	0
Total FRBI22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.13000	129.28622	2.13000	275.01305				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			2.35000	102.74102	2.35000	109.19953				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.53000	101.70432	2.53000	157.63618				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.31000	118.25316	2.31000	212.99668				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.79500	111.18667	7.79500	111.16357				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			7.86700	61.96209	7.86700	61.29860				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			9.46800	39.63572	9.46800	38.72646				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	38.36578	9.70000	37.42377				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	67.24026	100.00000	67.11269				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	69.55696	100.00000	69.42499				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.20244				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.14150				0.00	0	0
Total FRC105 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC105									0.00	0	0
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	102.14150			0.00	0	0
Total FRC106 SPOT									0.00	0	0
Total For FRC106									0.00	0	0
FRC106 On 03/06/2021 Spot Bond				100.00000	0.00000	101.67834			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	102.10530			0.00	0	0
Total FRC108 SPOT									0.00	0	0
Total For FRC108									0.00	0	0
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12925			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	101.33069			0.00	0	0
Total FRC110 SPOT									0.00	0	0
Total For FRC110									0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97079			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07077			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	101.31119			0.00	0	0
Total FRC117 SPOT									0.00	0	0
Total For FRC117									0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05103			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.99922				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.14277				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.03297				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.25775	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.10159				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36905				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	101.32718				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.19670	100.09221	15.15985				0.00	0	0
Total FRC143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.93286				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	112.49108				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	101.12411				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	101.26294				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	101.97002				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.45705				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	101.04630				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	101.05852				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.96220				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.97872				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.29724				0.00	0	0
Total FRC155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.96063				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	58.59121	13.22500	58.57050				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.90267				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.90387				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	101.36054				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.94735				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			3.59500	94.00552	3.59500	97.24143				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.99078				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.99078				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	103.64559				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.76733				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.03609				0.00	0	0
Total FRC174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC174										0.00	0	0
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	97.54800				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.93044				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.90750				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	99.94820				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	101.07150				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	101.72298				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	99.94875				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	100.16943				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	101.23732				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.96908				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	101.23611				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.89662				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 07/03/2017 Spot Bond				100.00000	0.00000	102.61646				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.97872				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.97872				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.90355				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	100.64658				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.68415				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.92256				0.00	0	2,000,000,000
Total FRC193 SPOT										0.00	0	2,000,000,000
Total For FRC193										0.00	0	2,000,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.49910				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	101.03659				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	100.48139				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.90469				0.00	0	3,000,000,000
Total FRC197 SPOT										0.00	0	3,000,000,000
Total For FRC197										0.00	0	3,000,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.46029				0.00	0	0
Total FRC198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.46164				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.36366				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	100.32728				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	100.36366				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	100.32582				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	99.95739				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	98.54202	8.75000	99.95296				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	100.84886				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	9.84444	100.00000	9.80227				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	8.98144	100.00000	8.94296				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.04991				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	101.04385				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	101.21767				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	100.15586				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	116.03048	3.44000	119.41183				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	101.06335				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	101.07431				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	107.14089	3.42000	119.57156				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			1.69000	99.78747	1.69000	127.18573				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	104.51009	3.44000	119.41183				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			2.67000	101.57446	2.67000	124.82378				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			2.74000	104.10795	2.74000	131.85421				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	100.17497				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	94.49690				0.00	0	0
Total FRC78 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.46324				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	101.48921				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92191				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05607				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	103.09840				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	101.23625				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	101.19002				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	101.00646				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.35929				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.00525				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	102.88323				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	91.10378				0.00	0	0
Total FRC98 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	90.76103				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	100.87090				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	10.14558	100.00000	10.12100				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	24.55268	100.00000	24.49320				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	58.87623	100.00000	58.69241				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			4.81000	149.20650	4.81000	149.17842				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.90252				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.86696				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	101.89041				0.00	5,000,000,000	2,500,000,000
Total FRJ17 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRJ17										0.00	5,000,000,000	2,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	103.31698				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	100.84478				0.00	0	22,400,000
Total FRJ19 SPOT										0.00	0	22,400,000
Total For FRJ19										0.00	0	22,400,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.15755				0.00	0	21,500,000
Total FRJ20 SPOT										0.00	0	21,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ20										0.00	0	21,500,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.81652				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	81.81500	2.18800	97.68113				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.52500	99.08564	2.52500	129.74661				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.27555				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.10190				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.11884				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.66500	96.46727	2.66500	104.71909				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.62000	203.31444	2.62000	203.68350				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.63500	105.29677	2.63500	105.28306				0.00	0	0
Total FRS110 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.51337			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.65000	202.44308	2.65000	202.80895			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.15366			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.45000	108.19401	2.45000	108.18045			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.72500	103.61578	2.72500	103.60204			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.63268			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000			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	44.37848	100.00000	100.00000			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.64000	124.41719	2.64000	264.65218			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			2.14000	129.18857	2.14000	274.80526			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			2.86000	122.38505	2.86000	260.32800			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	101.25589	2.57000	126.58938			0.00	0	0
Total FRS46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.14701				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			2.10000	130.68495	2.10000	126.67436				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	100.31037				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	100.56646				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.99971				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.50500	104.49339	2.50500	104.48017				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	19.41959	104.97509	19.37047				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	23.61855	101.07593	23.56078				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.81051	100.44759	15.77206				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	21.98569	100.76967	21.93206				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.14000	114.97613	2.14000	114.96265				0.00	0	0
Total FRS81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.31000	97.15464	2.31000	109.61017				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	98.51260				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			2.34000	96.88160	2.34000	109.30202				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	101.55944				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.34000	127.25410	2.34000	342.96280				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.88748				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.92149				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.69489				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.43281				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	101.28314				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	100.53074				0.00	0	0
Total FRS99 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS99									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.78000	103.80616	5.78000	103.78980			42,425,200,000,000.00	7,340,000,000	7,450,000,000
Total FRX14 SPOT									12,425,200,000,000.00	7,340,000,000	7,450,000,000
Total For FRX14									12,425,200,000,000.00	7,340,000,000	7,450,000,000
FRX15 On 14/03/2015 Spot Bond			6.75500	104.58197	6.75500	104.56310			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.55500	103.94950	7.55500	103.92855			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			7.94000	104.80608	7.94000	104.78390			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			8.07500	110.82669	8.07500	110.80273			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			8.63000	103.52428	8.63000	103.50051			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			8.79500	102.78161	8.79500	102.75745			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.38500	93.83307	9.38500	93.80969			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			9.55000	109.39779	9.55000	109.36990			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			9.85000	99.71548	9.85000	100.77031			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.18500	98.89500	10.18500	98.86786			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			10.41000	80.32293	10.41000	80.30066			0.00	0	0
Total FRX45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.78757			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.81816			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.83038			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	100.86088			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.90971			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.94632			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.10478			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	101.28153			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.35005			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41221			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.42677			0.00	0	0
Total FS2A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.46823				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53046				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.58231				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.81037				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.70875				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.99454				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			9.20000	103.64561	9.20000	103.62014				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	101.48966				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GPT30 On 06/11/2014 Spot Bond			100.00000	79.69432	100.00000	79.52070				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	98.57635				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.19029				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	100.19427				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	100.20195				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	100.21148				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	100.22468				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	101.12090				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.65483				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	100.37814				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	102.21396				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.55098				0.00	0	0
Total GRT05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.07038				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.58149				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.79841				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.24887				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	100.67658				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.85900				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	100.24795				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.74622				0.00	4,000,000,000	3,200,000,000
Total HILB01 SPOT										0.00	4,000,000,000	3,200,000,000
Total For HILB01										0.00	4,000,000,000	3,200,000,000
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.02852				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	100.00012				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	100.05771				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	101.44296				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.11944				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										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	100.29413				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.16173	100.79209	8.16173	94.40385				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	100.30735				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			8.51438	100.80554	8.51438	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.32433			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			8.96455	100.82503	8.96455	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	100.34508			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	100.35493			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.42948			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	100.44552			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.87264			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			9.23000	106.07131	9.23000	106.04487			0.00	0	0
Total HPF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.20000	107.34856	8.20000	107.32512			0.00	0	2,120,000,000
Total HWAY20 SPOT									0.00	0	2,120,000,000
Total For HWAY20									0.00	0	2,120,000,000
HWAY2 On 07/12/2023 Spot Bond			1.92000	131.35735	1.92000	279.42028			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.94000	134.08837	1.94000	285.22948			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			9.54000	97.55500	9.54000	97.53030		17,172,000,000,000.00		1,800,000,000	3,963,600,000
Total HWAY34 SPOT								17,172,000,000,000.00		1,800,000,000	3,963,600,000
Total For HWAY34								17,172,000,000,000.00		1,800,000,000	3,963,600,000
HWAY3 On 31/07/2035 Spot Bond			9.57000	97.24920	9.57000	97.22450			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	56.41632	100.00000	56.27965			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	14.64641	100.00000	14.61093			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	86.53669	100.00000	86.33591			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	39.28692	100.00000	39.19175			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	20.05391	100.00000	20.00532			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	16.17780	100.00000	16.13860			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	59.87116	100.00000	59.72612			0.00	0	0
Total HWF07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.72000	115.88415	1.70000	116.09106			9,421,220,536,000.00	5,477,453,800	71,261,682,200
Total I2025 SPOT									9,421,220,536,000.00	5,477,453,800	71,261,682,200
Total For I2025									9,421,220,536,000.00	5,477,453,800	71,261,682,200
I2038 On 31/01/2038 Spot Bond			1.90500	120.21183	1.90500	120.19855			991,268,274,000.00	520,350,800	90,494,352,000
Total I2038 SPOT									991,268,274,000.00	520,350,800	90,494,352,000
Total For I2038									991,268,274,000.00	520,350,800	90,494,352,000
I2046 On 31/03/2046 Spot Bond			1.96000	120.76551	1.96000	120.75195			294,257,544,000.00	150,131,400	47,577,236,600
Total I2046 SPOT									294,257,544,000.00	150,131,400	47,577,236,600
Total For I2046									294,257,544,000.00	150,131,400	47,577,236,600
I2050 On 31/12/2050 Spot Bond			2.00000	127.53007	2.00000	127.51564			1,120,628,000,000.00	560,314,000	37,121,508,100
Total I2050 SPOT									1,120,628,000,000.00	560,314,000	37,121,508,100
Total For I2050									1,120,628,000,000.00	560,314,000	37,121,508,100
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.80000			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			7.68500	105.63243	7.68500	105.61078			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	101.62559			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	101.71053			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.18500	105.64187	8.18500	105.61884			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			8.10000	109.68187	8.10000	109.65821			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	101.45682			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			4.66000	119.80559	4.66000	119.78324			0.00	0	0
Total IBL26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.00500	104.32147	8.00500	104.29885			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	100.00001			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.99995			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			1.51000	101.19996	1.51000	128.35278			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.17000	104.02505	2.17000	130.05275			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.94885			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.83952			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			8.22000	104.66673	8.22000	104.64369		146,330,796,000.00		17,801,800	8,900,900
Total IBL39 SPOT								146,330,796,000.00		17,801,800	8,900,900
Total For IBL39								146,330,796,000.00		17,801,800	8,900,900
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.36763			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	102.50849			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.83739			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			8.83500	97.99005	8.83500	97.96690			0.00	0	0
Total IBL45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.30000	91.80221	9.30000	91.77954				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	101.18092				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			8.30000	99.49694	8.30000	99.47483				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			9.35000	98.96778	9.35000	98.92061				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	100.07054				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	100.07272				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			7.94500	98.84238	7.94500	98.82145				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			8.61500	98.43411	8.61500	98.41155				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.08063				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	99.83932				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			7.87000	101.27657	7.87000	101.25498				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			8.57500	106.63788	8.57500	106.61314				0.00	0	0
Total IBL59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.74500	107.90066	9.74500	107.87230				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	100.64977				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	100.20936				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	100.11461				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	100.11712				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	100.11949				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	0.00482	100.00000	0.00481				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	100.34776				0.00	0	600,000,000
Total IDCG01 SPOT										0.00	0	600,000,000
Total For IDCG01										0.00	0	600,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.25656				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			8.97500	99.39555	8.97500	99.37171				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	101.46794	5.00000	101.45425				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	101.46794	5.00000	101.45425				0.00	0	0
Total IDCP02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.06712	5.00000	100.05369				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	101.46794	5.00000	101.45425				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	101.56184	4.00000	101.55091				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	30.68079	100.00000	30.54102				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	30.45539	100.00000	30.31664				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	30.45539	100.00000	30.31664				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	109.26314	9.20000	109.23629				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.75487				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.75487				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.75139				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	8.27356	100.00000	8.25352				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.65714				0.00	0	0
Total IN02Q SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	101.52831				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.93500	103.42113	8.93500	103.39657				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	101.26539				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	100.92348				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	99.38821				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.45473	100.00000	10.42940				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	58.87623	100.00000	58.69241				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	90.79602	100.00000	90.57072				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	69.12879	100.00000	68.99811				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	81.19500	100.00000	99.72678				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	99.59005	100.00000	99.32305				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	97.75066	100.00000	97.49342				0.00	0	0
Total IN434U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	95.97798	100.00000	95.72998				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	94.26845	100.00000	94.02919				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	96.87500	100.00000	96.12403				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	98.66667	100.00000	98.01325				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	94.42441	100.00000	93.69808				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	89.58640	100.00000	88.93248				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	84.41925	100.00000	83.94762				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	82.57919	100.00000	82.39278				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	81.29176	100.00000	81.11111				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.00000	97.08738	6.00000	99.90147				0.00	0	0
Total INA432 SPOT										0.00	0	0
Total For INA432										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.05000	99.88411	6.05000	99.78498				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.15000	99.64741	6.15000	99.54713				0.00	0	0
Total INA435 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.15000	99.41373	6.15000	99.31392				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			6.25000	98.93275	6.25000	98.83229				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			6.25000	98.81557	6.25000	98.71535				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			6.25000	98.69866	6.25000	98.59868				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.85334				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			11.05486	102.68493	11.05486	102.02631				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			11.05486	100.99329	11.05486	101.00298				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.95275				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.53894				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.93379				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	102.19081	6.50000	102.17295				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	101.02092				0.00	0	0
Total ING161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING161									0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.65934			0.00	11,000,000,000	11,000,000,000
Total ING167 SPOT									0.00	11,000,000,000	11,000,000,000
Total For ING167									0.00	11,000,000,000	11,000,000,000
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.57460			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.91436			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	100.36291			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.91413			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	102.28339			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.74896			0.00	0	0
Total ING235 SPOT									0.00	0	0
Total For ING235									0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.74290			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	100.00000			0.00	0	0
Total ING241 SPOT									0.00	0	0
Total For ING241									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.45444			0.00	0	0
Total ING242 SPOT									0.00	0	0
Total For ING242									0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.34105			0.00	0	0
Total ING243 SPOT									0.00	0	0
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.32527			0.00	0	0
Total ING244 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.14452				0.00	5,100,000,000	2,550,000,000
Total ING245 SPOT										0.00	5,100,000,000	2,550,000,000
Total For ING245										0.00	5,100,000,000	2,550,000,000
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	102.27260				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	100.33624				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	101.22959				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	100.70871				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	100.31698				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	100.89789				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	101.15542				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	101.69973				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	98.35767				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677				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	100.66406				0.00	0	0
Total IPF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.40513				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	100.41080				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			8.69500	102.96595	8.69500	102.94200				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	100.65787				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	100.67449				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.68559				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	100.33441				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			9.52500	101.17183	9.52500	101.14625				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.00659				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			8.70000	106.35143	8.70000	106.32682				0.00	0	1,250,000,000
Total IPL6 SPOT										0.00	0	1,250,000,000
Total For IPL6										0.00	0	1,250,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.54464				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	100.49863				0.00	0	0
Total IPL8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.85083			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.73101			0.00	0	0
Total IV012 SPOT									0.00	0	0
Total For IV012									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.97025			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			8.86500	102.63931	8.86500	102.61499			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.79098			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.37183			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.26000	96.67335	3.26000	123.55233			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.71000	138.10728	3.71000	138.08523			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.73561			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	100.52668			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.42383			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	101.19393			0.00	0	0
Total IV025 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.84580				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.70000	95.48370	3.70000	96.30217				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			3.70000	95.40409	3.70000	102.42151				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	101.28309				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	99.76614				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.92348				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			10.45500	113.51141	10.45500	113.47998				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	100.28415				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.81000	136.58527	3.81000	136.56311				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total IV432U SPOT										0.00	0	0
Total For IV432U										0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	99.05748	100.00000	98.79334				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	93.79114	100.00000	92.17172				0.00	0	0
Total IV436U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	81.57895	100.00000	81.04575				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	94.48381	100.00000	93.89328				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	90.49955	100.00000	89.95763				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	86.85910	100.00000	86.35991				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.23984				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	100.30062				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	101.34069				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	99.96713	6.00000	99.86867				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.15000	99.49706	6.15000	99.39708				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			6.15000	99.38044	6.15000	99.28069				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			6.25000	98.89924	6.25000	98.79885				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			6.25000	98.78214	6.25000	98.68199				0.00	0	0
Total IVA442 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.83367				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.80147				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	100.55529				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	100.57479				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	99.88243				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.40608				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.58028				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	101.24561				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.40522				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.40806				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	100.41374				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	100.38817				0.00	0	0
Total IVC020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.29224				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.12277				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.91944				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.57712				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.27297				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.25961				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	100.64859				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	100.44636				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	100.21972				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.10990				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	100.85076				0.00	0	0
Total IVC032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.69717				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.71612				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.71611				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			9.17500	106.02994	9.17500	100.91937				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	16.32741	100.00000	16.26602				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.92476	100.00000	9.88111				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	100.31524				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			9.39500	104.94815	9.39500	100.04709				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	100.12502				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	66.58092	100.00000	66.41963				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.76377				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	83.81715	100.00000	83.62965				0.00	0	0
Total JDG02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.86242				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	25.21657	100.00000	25.15548				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	101.05282				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	97.61273	100.00000	97.35450				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	95.57459	100.00000	95.33078				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	82.50044	100.00000	82.31872				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	72.04372	100.00000	71.91105				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	81.51220	100.00000	81.33500				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	61.42801	100.00000	61.27920				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.06390				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.10486				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.83927				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP003										0.00	0	0
KCF031 On 30/10/2014 Spot Bond			100.00000	75.00003	100.00000	75.00003				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.57826				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.07172				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			8.68000	141.01906	8.68000	140.98650				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	101.12772				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.88177				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	101.36111				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	101.30950				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.07728				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			8.80000	96.89180	8.80000	96.86875				0.00	0	1,340,000,000
Total LGL02 SPOT										0.00	0	1,340,000,000
Total For LGL02										0.00	0	1,340,000,000
LGL03 On 03/04/2018 Spot Bond			8.95000	72.57444	8.95000	98.53229				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			9.45000	98.49081	9.45000	98.46569				0.00	0	0
Total LGL04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL04									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.52204			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			10.68500	101.53939	10.68500	101.51051			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.66269			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.53916			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.64256			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.76659			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	100.41594			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	98.85399			0.00	0	0
Total MAQ051 SPOT									0.00	0	0
Total For MAQ051									0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.70836			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	99.43143			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	98.65161			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	74.03651	100.00000	73.88664			0.00	0	0
Total MAQ08U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	97.61273	100.00000	97.35450				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	102.75090				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.72954				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	90.64039	100.00000	90.41769				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	94.80519	100.00000	94.55959				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	81.11111	100.00000	80.93126				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.45619				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	100.57419				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	100.54273				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	101.15185				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	101.62792				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.91741				0.00	0	0
Total MBF033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.93221				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	101.27855				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	99.88487				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	99.95862				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.32678				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	100.31044				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				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	65.23323	100.00000	65.07520				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	23.33341	100.00000	23.27688				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	56.96633	100.00000	56.82833				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			8.75500	103.77662	8.75500	103.75233				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			8.64500	103.68863	8.64500	103.66466				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	101.10614			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	101.02848			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	100.37673			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	102.21042			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	102.22633			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	102.30585			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	100.50470			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	100.52995			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			8.03500	103.92834	8.03500	103.90597			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			8.82500	102.62296	8.82500	102.59888			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			9.65000	102.70277	9.65000	102.67647			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			6.44500	102.24195	6.44500	102.22431		10,440,900,000,000.00	1,620,000,000	810,000,000	
Total MET01 SPOT								10,440,900,000,000.00	1,620,000,000	810,000,000	

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 MET01										10,440,900,000,000.00	1,620,000,000	810,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.82425				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.85479				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			9.65000	103.67717	9.65000	103.65031				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.68500	104.14167	7.68500	104.12033				0.00	0	4,990,000,000
Total MGL01 SPOT										0.00	0	4,990,000,000
Total For MGL01										0.00	0	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.34210				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.96000	101.13435	8.96000	101.11013				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.94266				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			9.52500	107.58125	9.52500	106.41487				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	15.37441	100.00000	15.33717				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.72135				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			8.66000	101.07973	8.66000	101.05632				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			7.78500	101.97318	7.78500	101.95202				0.00	0	1,450,000,000
Total MTN03 SPOT										0.00	0	1,450,000,000

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 MTN03										0.00	0	1,450,000,000
MTN04 On 13/07/2017 Spot Bond			8.60000	104.51997	8.60000	104.49606				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	5.84249	100.89771	5.82822				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	5.92147	100.61875	5.90705				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	99.81462				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	99.81189				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	99.81038				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.79446				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.77568				0.00	0	0
Total N4C508 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.46204	100.00000	0.46092				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	0.46204	100.00000	0.46092				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			9.11000	96.85694	9.11000	96.83349				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.63500	98.89975	7.63500	98.87961				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.17000	100.47083	9.17000	100.44635				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.28371				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.97500	105.51341	8.97500	105.48824				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	101.46977				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.44500	105.43024	9.44500	105.40380				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.72932				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14A On 26/06/2021 Spot Bond			9.17500	101.58095	9.17500	101.45585				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	101.53658				0.00	0	0
Total NBK14B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.78217				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.45923				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.37561				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.79137				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	100.70216				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.73471				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			7.38500	107.40167	7.38500	107.38051				0.00	0	688,500,000
Total NBK2A SPOT										0.00	0	688,500,000
Total For NBK2A										0.00	0	688,500,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.47689				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			8.65500	115.67210	8.65500	115.64546				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			10.85500	34.84555	10.85500	34.83571				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			7.58500	104.24669	7.58500	104.22549				0.00	0	967,200,000
Total NBK6A SPOT										0.00	0	967,200,000
Total For NBK6A										0.00	0	967,200,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.64073				0.00	0	0
Total NBK6B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.31281				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			7.88500	105.63548	7.88500	105.61328				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	100.79868				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN43 SPOT										0.00	0	0
Total For NCLN43										0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	102.14953				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.69146				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.58400				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	100.40951				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	101.31428				0.00	0	0
Total NCLN58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	91.07470				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	101.24514				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.20778				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.22522				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.12514				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.44769				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	87.35053				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.85957				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.70556				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.89445				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.84561				0.00	0	0
Total NCLN76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.52362				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.81566				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.80107				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.80046				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	100.07277				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.93044				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			10.02500	104.74969	10.02500	107.69332				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.92441				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			10.06000	103.48181	10.06000	106.45955				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.93044				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.83133				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	100.83255				0.00	0	0
Total NCLN89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.64650				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.63500	106.00604	8.63500	105.98169				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	100.23736				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	101.53661				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.03500	103.29739	10.03500	106.01537				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	100.58688				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	100.46647				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			12.05000	112.92255	12.05000	112.88666				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	112.01544				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	102.05604				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			2.15000	167.03801	2.15000	167.01840				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			8.70000	103.27553	8.70000	103.25163				0.00	0	0
Total NMP20N SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.96369				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	100.92720				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			9.33000	106.86448	9.33000	106.99952				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.42884				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.56051				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.34805				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.39859				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	101.36829				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			9.53000	106.88046	9.53000	108.16608				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.39865				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.42890				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.40870				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.73000	106.89663	9.73000	107.02690				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.46937				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.44910				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.45920				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.83252				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.70946				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.48949				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			8.51500	115.44698	8.51500	115.42068				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			8.92500	122.30154	8.92500	122.27253				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			2.04500	172.69730	2.04500	172.67750				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			9.40000	124.35894	9.40000	124.32773				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	102.00866				0.00	0	0
Total NTC12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.07492			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.77051			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.84037			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	101.32927			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.37629			0.00	0	100,000,000
Total NTC18 SPOT									0.00	0	100,000,000
Total For NTC18									0.00	0	100,000,000
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.57796			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.98732			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.47272	100.00000	18.42797			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	38.43018	100.00000	38.33708			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			6.91500	104.73840	6.91500	104.71894		9,681,000,000,000.00	1,400,000,000	700,000,000	
Total OML01 SPOT								9,681,000,000,000.00	1,400,000,000	700,000,000	
Total For OML01								9,681,000,000,000.00	1,400,000,000	700,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.22740	100.00000	21.17597		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	97.16000		0.00	0	0	
Total PBET01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	59.56749	100.00000	59.42318				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	99.89213				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	100.22214				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	101.14565				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.07514				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.14429				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.05350				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	100.67018				0.00	0	2,100,000,000
Total PPC003 SPOT										0.00	0	2,100,000,000
Total For PPC003										0.00	0	2,100,000,000
PPC00 On 30/06/2021 Spot Bond			9.62500	101.89027	9.62500	101.75275				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	100.13473				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	100.13847				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	100.14015				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.14389			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	100.15994			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	100.16366			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.08310			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			6.68500	105.95437	6.68500	105.93511			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			6.30000	99.29730	6.30000	99.28029			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			8.10000	40.52023	8.10000	40.51144			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			6.69500	112.40023	6.68500	112.39127		267,530,151,330,000.00	39,959,694,000	597,194,394,000	
Total R157 SPOT								7,530,151,330,000.00	39,959,694,000	597,194,394,000	
Total For R157								7,530,151,330,000.00	39,959,694,000	597,194,394,000	
R158 On 15/09/2015 Spot Bond			6.68500	112.41136	6.68500	112.39127			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			6.58500	93.05239	6.58500	93.03601			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			6.68500	118.44204	6.68500	118.42087			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			6.51500	87.33966	6.51500	87.32444			0.00	0	0
Total R159P SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.30000	118.08993	8.28000	118.23433			550,988,685,250,000.00	668,793,817,500	1,616,683,800,000
Total R186 SPOT									50,988,685,250,000.00	668,793,817,500	516,683,800,000
Total For R186									50,988,685,250,000.00	668,793,817,500	516,683,800,000
R187P On 21/12/2026 Spot Bond			8.02000	37.78517	8.02000	37.77705			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			7.94000	35.28910	7.94000	35.28159			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	285.02425	1.64000	285.42881			10,397,503,458,000.00	6,263,556,300	23,577,771,400
Total R197 SPOT									10,397,503,458,000.00	6,263,556,300	23,577,771,400
Total For R197									10,397,503,458,000.00	6,263,556,300	23,577,771,400
R201 On 21/12/2014 Spot Bond			5.95000	102.07865	5.93000	102.06998			0.00	0	60,480,881,800
Total R201 SPOT									0.00	0	60,480,881,800
Total For R201									0.00	0	60,480,881,800
R202 On 07/12/2033 Spot Bond			1.84000	228.15432	1.82000	228.80187			11,358,362,136,000.00	6,173,022,900	147,442,389,300
Total R202 SPOT									11,358,362,136,000.00	6,173,022,900	147,442,389,300
Total For R202									11,358,362,136,000.00	6,173,022,900	147,442,389,300
R2023 On 28/02/2023 Spot Bond			8.07500	101.33545	8.04500	101.49464			835,073,610,640,000.00	351,092,707,200	535,581,976,600
Total R2023 SPOT									15,073,610,640,000.00	351,092,707,200	535,581,976,600
Total For R2023									15,073,610,640,000.00	351,092,707,200	535,581,976,600
R203 On 15/09/2017 Spot Bond			7.11500	106.31192	7.10000	106.33380			475,655,371,191,500.00	347,948,752,100	874,413,260,500
Total R203 SPOT									15,655,371,191,500.00	347,948,752,100	374,413,260,500
Total For R203									15,655,371,191,500.00	347,948,752,100	374,413,260,500
R2030 On 31/01/2030 Spot Bond			8.72000	94.05130	8.72000	94.02949			741,018,972,800,000.00	84,979,240,000	495,825,600,000
Total R2030 SPOT									11,018,972,800,000.00	84,979,240,000	495,825,600,000
Total For R2030									11,018,972,800,000.00	84,979,240,000	495,825,600,000
R2032 On 31/03/2032 Spot Bond			8.87000	96.49036	8.87000	97.34110			436,182,250,000,000.00	49,175,000,000	103,100,000,000
Total R2032 SPOT									16,182,250,000,000.00	49,175,000,000	103,100,000,000
Total For R2032									16,182,250,000,000.00	49,175,000,000	103,100,000,000
R2037 On 31/01/2037 Spot Bond			8.98000	95.50934	8.98000	95.48655			463,582,824,050,000.00	51,623,922,500	171,567,622,500
Total R2037 SPOT									13,582,824,050,000.00	51,623,922,500	171,567,622,500
Total For R2037									13,582,824,050,000.00	51,623,922,500	171,567,622,500
R204 On 21/12/2018 Spot Bond			7.41500	103.12314	7.40500	103.13996			647,079,178,578,500.00	222,128,007,900	348,737,037,000
Total R204 SPOT									17,079,178,578,500.00	222,128,007,900	348,737,037,000

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 R204									17,079,178,578,500.00	222,128,007,900	348,737,037,000
R2044 On 31/01/2044 Spot Bond			9.06000	96.94563	9.06000	96.92229			108,720,000,000,000.00	12,000,000,000	55,270,000,000
Total R2044 SPOT									18,720,000,000,000.00	12,000,000,000	55,270,000,000
Total For R2044									18,720,000,000,000.00	12,000,000,000	55,270,000,000
R2048 On 28/02/2048 Spot Bond			9.06000	100.49807	9.06000	100.47388			930,018,669,738,000.00	102,651,067,300	301,754,500,000
Total R2048 SPOT									10,018,669,738,000.00	102,651,067,300	301,754,500,000
Total For R2048									10,018,669,738,000.00	102,651,067,300	301,754,500,000
R207 On 15/01/2020 Spot Bond			7.66500	98.58793	7.65000	98.63286			841,212,015,238,500.00	501,136,596,900	601,246,600,000
Total R207 SPOT									11,212,015,238,500.00	501,136,596,900	601,246,600,000
Total For R207									11,212,015,238,500.00	501,136,596,900	601,246,600,000
R208 On 31/03/2021 Spot Bond			7.85000	96.71113	7.82500	96.81418			849,310,640,655,000.00	108,192,438,300	816,832,831,000
Total R208 SPOT									19,310,640,655,000.00	108,192,438,300	816,832,831,000
Total For R208									19,310,640,655,000.00	108,192,438,300	816,832,831,000
R209 On 31/03/2036 Spot Bond			8.90000	76.89758	8.89000	76.95565			013,697,415,190,000.00	338,617,687,100	347,906,406,900
Total R209 SPOT									13,697,415,190,000.00	338,617,687,100	347,906,406,900
Total For R209									13,697,415,190,000.00	338,617,687,100	347,906,406,900
R210 On 31/03/2028 Spot Bond			1.80000	171.36301	1.81000	171.14760			5,015,687,940,000.00	2,786,493,300	24,526,983,100
Total R210 SPOT									5,015,687,940,000.00	2,786,493,300	24,526,983,100
Total For R210									5,015,687,940,000.00	2,786,493,300	24,526,983,100
R211 On 31/01/2017 Spot Bond			0.81000	130.55188	0.81000	130.54130			56,985,849,000.00	70,352,900	78,846,116,400
Total R211 SPOT									56,985,849,000.00	70,352,900	78,846,116,400
Total For R211									56,985,849,000.00	70,352,900	78,846,116,400
R212 On 31/01/2022 Spot Bond			1.58000	135.37267	1.60000	135.17506			25,209,630,592,000.00	15,955,462,400	123,659,014,000
Total R212 SPOT									15,209,630,592,000.00	15,955,462,400	123,659,014,000
Total For R212									15,209,630,592,000.00	15,955,462,400	123,659,014,000
R213 On 28/02/2031 Spot Bond			8.74000	87.91193	8.73500	87.93006			658,693,322,678,000.00	189,781,844,700	433,127,373,300
Total R213 SPOT									18,693,322,678,000.00	189,781,844,700	433,127,373,300
Total For R213									18,693,322,678,000.00	189,781,844,700	433,127,373,300
R214 On 28/02/2041 Spot Bond			8.98500	77.80155	8.98500	77.78297			221,431,658,639,000.00	135,941,197,400	560,968,284,500
Total R214 SPOT									11,431,658,639,000.00	135,941,197,400	560,968,284,500
Total For R214									11,431,658,639,000.00	135,941,197,400	560,968,284,500
R226C On 15/09/2014 Spot Bond			5.90000	99.34162	5.90000	99.32567			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			6.74500	96.02519	6.74500	96.00788			0.00	0	0
Total R227C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.58500	93.05239	6.58500	93.03601				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			6.50500	90.19882	6.50500	90.18313				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			6.51500	87.33966	6.51500	87.32444				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R326C On 21/12/2014 Spot Bond			5.93500	97.80533	5.93500	97.78978				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			6.65500	94.41997	6.65500	94.40309				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			6.52500	91.53783	6.52500	91.52177				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			6.50500	88.67800	6.50500	88.66249				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			6.56500	85.76607	6.56500	85.75093				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			7.07500	81.87032	7.07500	81.85477				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			7.12500	78.94428	7.12500	78.92918				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			7.41000	75.42019	7.41000	75.40519				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			7.39000	72.78712	7.39000	72.77269				0.00	0	0
Total R334C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.37000	70.25953	7.37000	70.24564				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			7.36000	67.79764	7.36000	67.78425				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			7.61000	64.47166	7.61000	64.45850				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.59000	62.18479	7.59000	62.17214				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			7.74500	59.29927	7.74500	59.28696				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			7.71500	57.21029	7.71500	57.19846				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			7.68500	55.21086	7.68500	55.19949				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			7.65500	53.29672	7.65500	53.28578				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			7.61500	51.50786	7.61500	51.49734				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			7.57500	49.79826	7.57500	49.78814				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			8.22000	45.12867	8.22000	45.11873				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			8.18000	43.52028	8.18000	43.51075				0.00	0	0
Total R346C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.14000	41.98539	8.14000	41.97624				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			8.10000	40.52023	8.10000	40.51144				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			8.06000	39.12127	8.06000	39.11283				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.02000	37.78517	8.02000	37.77705				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			7.98000	36.50877	7.98000	36.50097				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			7.94000	35.28910	7.94000	35.28159				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	100.49938				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.62709				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	100.52143				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	100.41686				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	15.26404	100.00000	15.22707				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.84362	100.00000	8.82220				0.00	0	0
Total RCSB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	19.17073	100.00000	19.12429				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	101.12164				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	101.08508				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.57489				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	103.04848				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.71151				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	101.34862				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.35104				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	101.95878				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	100.35253				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.97999				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	101.11115				0.00	0	0
Total RES24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.54332				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	100.28776				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	101.34633				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.14979				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	102.33916				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	101.04641				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	100.12996				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	100.11700				0.00	0	220,000,000
Total RP007 SPOT										0.00	0	220,000,000
Total For RP007										0.00	0	220,000,000
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.11700				0.00	0	3,090,000,000
Total RP008 SPOT										0.00	0	3,090,000,000
Total For RP008										0.00	0	3,090,000,000
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.10734				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	101.23525				0.00	0	0
Total RP014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.53894				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	102.10814	12.35000	102.07434				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	101.30970				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	12.47736	100.00000	12.44714				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	101.76700				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.43426				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	100.31601				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	101.16964				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.98748				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.84731				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	2.64452	100.00000	2.63818				0.00	0	380,000,000
Total RPP01U SPOT										0.00	0	380,000,000
Total For RPP01U										0.00	0	380,000,000
RPP04U On 07/10/2016 Spot Bond			100.00000	14.39984	100.00000	14.36495				0.00	0	0
Total RPP04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	33.16781	100.00000	33.08746			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.07257	100.00000	12.04332			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	26.48857	100.00000	26.42440			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	103.43783			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	100.13392			0.00	0	3,690,000,000
Total RPS002 SPOT									0.00	0	3,690,000,000
Total For RPS002									0.00	0	3,690,000,000
RW21 On 21/04/2021 Spot Bond			9.12500	107.03220	9.12500	107.00611		2,737,500,000,000.00		300,000,000	1,060,000,000
Total RW21 SPOT								2,737,500,000,000.00		300,000,000	1,060,000,000
Total For RW21								2,737,500,000,000.00		300,000,000	1,060,000,000
RW23 On 10/12/2023 Spot Bond			9.29500	93.23208	9.29500	102.73036			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			9.88500	86.91132	9.88500	104.24347			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	98.41507			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			7.88500	108.19070	7.88500	108.16797			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	101.53147			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			9.15000	103.12413	9.15000	103.09893			0.00	0	1,500,000,000
Total SBK14 SPOT									0.00	0	1,500,000,000

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 SBK14										0.00	0	1,500,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.26238				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.02743				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.02993				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.25045				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.24628				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			7.33500	103.64520	7.33500	103.62492				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			8.90500	101.10844	8.90500	101.08438				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			8.14500	110.80481	8.14500	110.78077				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			8.00500	110.95731	8.00500	110.93364				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			7.93500	111.03368	7.93500	111.01020				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			8.50000	102.51980	8.50000	102.49661				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			8.08000	110.87557	8.08000	110.85170				0.00	0	0
Total SBN34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.04500	110.91370	8.04500	110.88993				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.92950				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	101.02059				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	100.65201				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.15000	105.30801	8.15000	105.28515				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	100.86438				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.82754				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.86454				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			8.97500	107.26497	8.97500	107.23925				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			9.93000	103.03185	9.93000	103.00472				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.77622				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	101.77924				0.00	0	0
Total SBS22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.62819				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	103.89029				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			8.49500	103.19126	8.49500	103.16794				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	12.50741	100.00000	12.47943				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.58500	107.99488	9.58500	107.96696				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	100.40957				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			9.09500	99.70121	9.09500	99.67699				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			8.98000	95.97652	8.98000	95.95362				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.98518				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			9.93000	100.37910	9.93000	100.35254				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.52500	97.08971	9.52500	97.06517				0.00	0	0
Total SBS4 SPOT										0.00	0	0
Total For SBS4										0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.73500	107.34911	7.73500	107.32697				0.00	0	332,000,000
Total SBS9 SPOT										0.00	0	332,000,000

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 SBS9									0.00	0	332,000,000
SBS11 On 07/12/2023 Spot Bond			2.17000	128.89616	2.17000	274.18305			651,000,000,000.00	300,000,000	200,000,000
Total SBSI11 SPOT									651,000,000,000.00	300,000,000	200,000,000
Total For SBSI11									651,000,000,000.00	300,000,000	200,000,000
SBSI12 On 31/01/2017 Spot Bond			1.45500	102.57664	1.45500	128.52310			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.86000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.44409			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	15.18909	100.00000	15.15229			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				162.42929	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			2.08000	112.87474	2.08000	126.60368			0.00	0	0
Total SHI05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.19081	6.50000	102.17295				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	101.03221				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.70751				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.76305				0.00	3,330,000,000	1,110,000,000
Total SHS04 SPOT										0.00	3,330,000,000	1,110,000,000
Total For SHS04										0.00	3,330,000,000	1,110,000,000
SHS05 On 29/06/2017 Spot Bond			9.13000	99.91981	9.13000	99.89543				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	102.01735				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.80230				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.82397				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.75370				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	16.21708	100.00000	16.17780				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	101.06439				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	65.04980	100.00000	64.84671				0.00	0	0
Total SHS13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.96078			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS15I On 19/09/2014 Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0
Total SHS15U SPOT									0.00	0	0
Total For SHS15U									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	22.94059	100.00000	22.88502			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	25.19412	100.00000	25.11546			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	24.26434	100.00000	24.15018			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.98500	107.59130	7.98500	107.56804		213,494,705,450,000.00	26,736,970,000	10,652,350,000	
Total SLI2 SPOT								13,494,705,450,000.00	26,736,970,000	10,652,350,000	
Total For SLI2								13,494,705,450,000.00	26,736,970,000	10,652,350,000	
SLI3 On 15/08/2023 Spot Bond			9.00500	97.90745	9.00500	103.06799		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			8.45000	102.65366	8.45000	102.63058		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	101.44540		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	101.47925		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.74877		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.48955		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA4									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.07965			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			8.20000	103.44884	8.20000	103.42612		6,560,000,000,000.00	800,000,000	200,000,000	
Total SSA01 SPOT								6,560,000,000,000.00	800,000,000	200,000,000	
Total For SSA01								6,560,000,000,000.00	800,000,000	200,000,000	
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.45077		0.00	0	0	
Total SSA02 SPOT								0.00	0	0	
Total For SSA02								0.00	0	0	
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.71205		0.00	0	0	
Total SSA04 SPOT								0.00	0	0	
Total For SSA04								0.00	0	0	
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.36015		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			9.37500	96.71877	9.37500	96.69456		70,312,500,000,000.00	7,500,000,000	3,920,000,000	
Total SSA06 SPOT								70,312,500,000,000.00	7,500,000,000	3,920,000,000	
Total For SSA06								70,312,500,000,000.00	7,500,000,000	3,920,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.34000		0.00	0	0	
Total SSN001 SPOT								0.00	0	0	
Total For SSN001								0.00	0	0	
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.83849		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	100.21452		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			9.43300	89.28751	9.43300	89.26503		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			9.49500	89.01167	9.49500	88.98912		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN00 On 21/12/2014 Spot Bond			7.17500	101.61836	7.17500	101.59891		0.00	0	0	
Total SSN006 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.91000	93.36731	8.91000	93.34520				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.97840				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.28000	103.11047	8.28000	103.08774				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.45000	107.78296	2.45000	108.18045				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.35500	99.68905	8.35500	99.66676				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.84473				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.70000	106.96177	9.70000	106.93409				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.18672				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN01: On 04/09/2014 Spot Bond				100.00000	0.00000	100.85209				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN02: On 18/09/2014 Spot Bond				100.00000	0.00000	100.92749				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.96500	79.17981	9.96500	79.15888				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.29672				0.00	0	0
Total SSN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	100.37266				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	100.34390				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.88518				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	99.77069				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	99.75427				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	99.70517				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	99.63886				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	99.58957				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	99.40890				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	99.39346				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	99.29431				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1121 On 05/08/2014 Spot Bond				100.00000	0.00000	99.98357				0.00	0	0
Total SY1121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1121										0.00	0	0
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	99.88508				0.00	0	0
Total SY1122 SPOT										0.00	0	0
Total For SY1122										0.00	0	0
SY1123 On 11/08/2014 Spot Bond				100.00000	0.00000	99.88533				0.00	0	0
Total SY1123 SPOT										0.00	0	0
Total For SY1123										0.00	0	0
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.83781				0.00	0	0
Total SY1124 SPOT										0.00	0	0
Total For SY1124										0.00	0	0
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	99.81067				0.00	0	0
Total SY1125 SPOT										0.00	0	0
Total For SY1125										0.00	0	0
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	99.81067				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	98.68344				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	99.76617				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	99.71689				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	99.70004				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	99.73317				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	99.63279				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	99.58265				0.00	0	0
Total SY1133 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	99.52177				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	92.17172	100.00000	100.00000				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.14500	110.14166	7.14500	110.12054				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			8.89000	103.87045	8.89000	103.84577				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	83.02011	100.00000	82.83438				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	30.77968	100.00000	30.70511				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	100.31907				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.00003				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	101.30920				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	101.19352				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.28045				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.79374				0.00	0	0
Total TFS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.83652				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 23/10/2014 Spot Bond				100.00000	0.00000	98.59722				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS125 On 21/11/2014 Spot Bond				100.00000	0.00000	98.08974				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS126 On 04/12/2014 Spot Bond				100.00000	0.00000	97.91446				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS127 On 28/07/2015 Spot Bond				100.00000	0.00000	100.13053				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS83 On 28/07/2016 Spot Bond			7.93500	101.56116	7.93500	101.53969				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.33522				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.34425				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	100.37639	7.83000	100.35544				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	100.33024				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	100.34154				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	100.35843				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH10A6									0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33024			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34154			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	81.25291	7.16000	100.32551			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.36364			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.36184			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.40501			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.39917			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.57424			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.55433			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32980			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34425			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.41883	8.73000	100.30231			0.00	0	0
Total TH11A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.32844				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.34154				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.87500	93.52176	8.87500	98.06856				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A ⁷ On 18/07/2041 Spot Bond				100.00000	0.00000	100.32573				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A ⁸ On 18/07/2041 Spot Bond				100.00000	0.00000	100.34154				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.36454				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.35959				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B ³ On 18/07/2041 Spot Bond				100.00000	0.00000	100.35779				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.40412				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.40232				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C ³ On 18/07/2041 Spot Bond				100.00000	0.00000	100.38659				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.54326				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.54503				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.53617				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	100.34888				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	6.02974	101.06155	6.01498				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	100.32844				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	100.49853				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	100.36905				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.38704				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.57600				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.71475				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	100.34201				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	100.34659				0.00	0	0
Total THE9A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9A3									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.34201			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	100.34659			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	100.34888			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	100.33926			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	100.34659			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	100.37178			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	100.37178			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.37178			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	100.40836			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	100.41750			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	100.40608			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.58805			0.00	0	0
Total THE9D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.59937			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.59484			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			8.18500	105.74594	8.18500	105.72277			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			9.70000	87.29981	9.70000	87.24734			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			7.94000	105.77712	7.94000	105.75475			0.00	0	26,340,700,000
Total TN17 SPOT									0.00	0	26,340,700,000
Total For TN17									0.00	0	26,340,700,000
TN20 On 17/09/2020 Spot Bond			9.17500	110.10077	9.17500	110.07394		33,062,002,400,000.00	3,603,488,000	14,203,488,000	
Total TN20 SPOT								33,062,002,400,000.00	3,603,488,000	14,203,488,000	
Total For TN20								33,062,002,400,000.00	3,603,488,000	14,203,488,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.69735	100.00000	0.69517			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.36500	111.39278	9.36500	111.36508			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			9.62000	103.56933	9.62000	103.54245			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			9.58000	96.93309	9.58000	96.90843		33,415,040,000.00	3,488,000	4,224,200,000	
Total TN27 SPOT								33,415,040,000.00	3,488,000	4,224,200,000	
Total For TN27								33,415,040,000.00	3,488,000	4,224,200,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.54698			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.54003			0.00	18,800,000	1,518,800,000
Total TNF18 SPOT									0.00	18,800,000	1,518,800,000

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 TNF18										0.00	18,800,000	1,518,800,000
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	101.57369				0.00	0	0
Total TORQ1 SPOT										0.00	0	0
Total For TORQ1										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.59924				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.64137				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.64572				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.85371				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.28520				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.73185				0.00	5,000,000,000	1,250,000,000
Total TPDA01 SPOT										0.00	5,000,000,000	1,250,000,000
Total For TPDA01										0.00	5,000,000,000	1,250,000,000
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.52189				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	100.53327				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	100.42369				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	100.45411				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.13394	10.00000	100.10714				0.00	0	0
Total TR30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.13060	9.75000	100.10447			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.12994	100.00000	10.10382			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	101.13130			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	101.20405			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	101.24443			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	101.25250			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	101.47819			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.97538			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.17339	100.00000	1.76500		740,000,000,000,000.00	17,400,000,000	3,700,000,000	
Total TSE01U SPOT								10,000,000,000,000.00	17,400,000,000	3,700,000,000	
Total For TSE01U								10,000,000,000,000.00	17,400,000,000	3,700,000,000	
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	99.06592			0.00	0	0
Total TSP150 SPOT									0.00	0	0
Total For TSP150									0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	98.38428			0.00	0	0
Total TSP152 SPOT									0.00	0	0
Total For TSP152									0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	98.18270			0.00	0	0
Total TSP153 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP153										0.00	0	0
TSP15f On 22/01/2015 Spot Bond				100.00000	0.00000	97.17532				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.94858				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP15f On 05/02/2015 Spot Bond				100.00000	0.00000	96.45418				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP15f On 21/08/2014 Spot Bond				103.95739	0.00000	99.71223				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP16f On 19/02/2015 Spot Bond				100.00000	0.00000	95.74198				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP16f On 05/03/2015 Spot Bond				100.00000	0.00000	96.02908				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP16f On 18/09/2014 Spot Bond				100.00000	0.00000	99.23050				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP16f On 19/03/2015 Spot Bond				100.00000	0.00000	95.84004				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP16f On 02/04/2015 Spot Bond				100.00000	0.00000	95.60765				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP16f On 16/10/2014 Spot Bond				100.00000	0.00000	98.75808				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP16f On 16/04/2015 Spot Bond				100.00000	0.00000	95.37808				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	94.67579				0.00	0	0
Total TSP167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	94.39728				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	97.28865				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	93.68816				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	93.54532				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.17934	100.00000	14.14500				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	101.37955				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	70.85091	100.00000	70.59042				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	101.34704				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	101.16411				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 04/08/2014 Spot Bond				100.00000	0.00000	100.50959				0.00	0	0
Total TWC057 SPOT										0.00	0	0
Total For TWC057										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.23888				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	100.22182				0.00	0	0
Total TWC059 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.18830				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	100.18368				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	100.17145				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	100.11982				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.30986				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	100.20969				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	101.16986				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.19101				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			9.22500	111.67332	9.22500	111.64596				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	100.31676				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	100.65807				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.44000	105.96324	9.44000	105.93669				0.00	0	0
Total UTR40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For UTR40									0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.64341			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	100.60790			0.00	1,000,000,000	500,000,000
Total VKC04 SPOT									0.00	1,000,000,000	500,000,000
Total For VKC04									0.00	1,000,000,000	500,000,000
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	99.92485			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.92212			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.92209			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	100.66954			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.68859			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			7.07500	111.35507	7.07500	111.33403			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.30000	239.01354	1.30000	238.99103			0.00	0	66,600,000
Total WS05 SPOT									0.00	0	66,600,000
Total For WS05									0.00	0	66,600,000
WSP1 On 28/05/2015 Spot Bond			7.00500	103.21883	7.00500	103.19951			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			7.60000	105.15395	7.60000	105.13263			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			7.96000	105.75844	7.96000	105.73601			0.00	0	0
Total WSP3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.27500	104.95875	8.27500	104.93563				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			8.36500	104.91344	8.36500	104.89008				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			6.63500	94.28126	6.63500	94.26454				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			6.56500	92.51195	6.56500	92.49563				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			5.94500	98.12998	5.94500	98.11430				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			6.63500	94.26454	6.63500	94.24782				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			7.35000	68.94284	7.35000	68.92932				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	43.28025	100.00000	43.19814				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	22.90878	100.00000	22.86532				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT												
Total for SPOT :										30,371,617,978,439,000.00	415,147,469,800	076,312,469,300
Total Futures												
Total Options										0.00	0	54,133
Grand Total:										30,371,622,697,060,100.00	415,147,478,347	076,312,928,795