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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			124.06939	124.06939	124.58290	124.58290			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.04655	126.04655	126.57084	126.57084			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,582.90000	2,582.90000	2,069,390		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			2,572.90000	2,572.90000	2,059,390		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			2,592.90000	2,592.90000	2,079,390		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 05/02/2015 Bond Future	125.99	Call			580.84000	0.58084	56,550		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			570.84000	0.57084	46,550		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			560.84000	0.56084	36,550		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.58375	83.14569	9.63267	82.78305			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.67406	84.46036	9.72433	84.09367			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.74914	82.11775	9.80054	81.74793			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,642.66000	4.64266	5,005,300		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			4,710.11000	4.71011	5,072,750		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,777.46000	4.77746	5,140,100		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,036.55000	2.03655	2,403,240		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			1,896.54000	1.89654	2,263,230		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			1,966.59000	1.96659	2,333,280		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			363.61000	0.36361	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	78,360		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			291.46000	0.29146	0,000		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			435.85000	0.43585	66,030		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	6,210		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.54686	117.54686	117.99672	117.99672			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.26318	118.26318	118.72262	118.72262			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			986.72000	0.98672	536,860		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			1,006.72000	1.00672	556,860		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			996.72000	0.99672	546,860		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			277.38000	0.27738	736,820		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			287.38000	0.28738	746,820		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			267.38000	0.26738	726,820		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	06/11/2014			123.19445	123.19445	123.20317	123.20317			0.00	0	1,860
I2038	On	05/02/2015			123.85601	123.85601	123.86766	123.86766			0.00	0	0
Total I2038 Future											0.00	0	1,860
I2038	On	06/11/2014	119.99	Call			3,213.17000	3.21317	3,204,450		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,203.17000	3.20317	3,194,450		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,193.17000	3.19317	3,184,450		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			867.66000	0.86766	856,010		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			857.66000	0.85766	846,010		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Call			877.66000	0.87766	866,010		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	1,860
I2046	On	06/11/2014			123.66546	123.66546	123.67431	123.67431			0.00	0	5,389
I2046	On	05/02/2015			125.63606	125.63606	125.64746	125.64746			0.00	0	0
Total I2046 Future											0.00	0	5,389
I2046	On	06/11/2014	104.43	Call			19,244.31000	19.24431	19,235,460		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			19,234.31000	19.23431	19,225,460		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			19,224.31000	19.22431	19,215,460		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	123.99	Call			1,657.46000	1.65746	1,646,060		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			1,647.46000	1.64746	1,636,060		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			1,637.46000	1.63746	1,626,060		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,389
I2050	On	06/11/2014			132.29443	132.29443	133.28706	133.28706			0.00	0	2,490
I2050	On	05/02/2015			132.95433	132.95433	133.96542	133.96542			0.00	0	0
Total I2050 Future											0.00	0	2,490
I2050	On	06/11/2014	125.99	Call			7,297.06000	7.29706	6,304,430		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			7,287.06000	7.28706	6,294,430		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			7,277.06000	7.27706	6,284,430		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			3,975.42000	3.97542	2,964,330		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			3,965.42000	3.96542	2,954,330		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			3,955.42000	3.95542	2,944,330		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,490
R186	On	06/11/2014	Bond Future			8.21415	121.41378	8.22163	121.35043		8.21	85,596,714.90	705	48,645
R186	On	05/02/2015	Bond Future			8.27765	118.03759	8.28510	117.97576		8.78	0.00	0	540
R186	On	07/05/2015	Bond Future			8.32587	120.06185	8.33305	120.00338		8.95	0.00	0	0
Total R186 Future												85,596,714.90	705	49,185
R186	On	06/11/2014	Bond Future	8.16	Call			1,322.13000	1.32213	1,348,230	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			3,008.67000	3.00867	3,052,920	8.34	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			2,695.33000	2.69533	2,648,930	8.11	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,246.90000	1.24690	1,271,940	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1,940.77000	1.94077	1,902,460	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,284.17000	1.28417	1,309,740	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			1,892.73000	1.89273	1,854,950	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,706.78000	7.70678	7,767,940	8.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			1,845.47000	1.84547	1,808,220	8.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			1,925.92000	1.92592	1,960,280	8.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			1,265.06000	1.26506	1,236,070	8.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			2,716.45000	2.71645	2,758,380	8.31	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			805.02000	0.80502	783,600	8.31	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			45.09000	0.04509	42,900	8.69	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			684.52000	0.68452	665,420	8.34	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			3,190.21000	3.19021	3,235,780	8.36	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			619.41000	0.61941	601,630	8.36	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			3,629.92000	3.62992	3,678,380	8.39	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			486.45000	0.48645	471,560	8.39	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			239.89000	0.23989	246,060	8.00	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			4,773.07000	4.77307	4,715,890	8.00	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			372.93000	0.37293	381,970	8.04	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			4,018.60000	4.01860	3,964,290	8.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			798.18000	0.79818	815,130	8.11	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			4,946.52000	4.94652	5,001,380	9.01	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,176.20000	1.17620	1,169,230	9.01	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,003.83000	5.00383	5,058,610	9.01	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,154.27000	1.15427	1,147,220	9.01	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,447.68000	6.44768	6,503,920	9.12	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			719.53000	0.71953	713,940	9.12	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,889.72000	4.88972	4,944,160	9.01	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,198.71000	1.19871	1,191,320	9.01	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			3,767.06000	3.76706	3,753,580	8.96	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,092.68000	3.09268	3,136,830	8.95	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			3,853.47000	3.85347	3,839,150	8.95	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,131.39000	3.13139	3,175,770	8.95	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			3,810.09000	3.81009	3,796,000	8.95	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,170.37000	3.17037	3,215,360	8.96	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												85,596,714.90	705	77,195
R197	On	06/11/2014	Bond Future			288.44806	288.44806	288.47239	288.47239			0.00	0	939
R197	On	05/02/2015	Bond Future			287.02807	287.02807	287.05863	287.05863			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,472.39000	3.47239	3,448,060		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			3,462.39000	3.46239	3,438,060		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,482.39000	3.48239	3,458,060		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			1,931.37000	1.93137	1,961,930		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			1,941.37000	1.94137	1,971,930		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,951.37000	1.95137	1,981,930		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			232.13798	232.13798	232.83479	232.83479			0.00	0	47,402
R202	On	05/02/2015	Bond Future			232.64162	232.64162	233.35417	233.35417			0.00	0	0
Total R202 Future												0.00	0	47,402
R202	On	06/11/2014	Bond Future	227.01	Call			5,824.79000	5.82479	5,127,980		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,844.79000	5.84479	5,147,980		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	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			5,834.79000	5.83479	5,137,980		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			354.17000	0.35417	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	358,380		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			344.17000	0.34417	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	368,380		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			364.17000	0.36417	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	348,380		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,402
R2023	On	06/11/2014	Bond Future			7.89094	100.67690	7.89340	100.66220		6.81	0.00	0	9,834
R2023	On	05/02/2015	Bond Future			7.95713	102.26876	7.95934	102.25590		6.90	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.99901	100.09445	8.00065	100.08514		7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.00583	102.03869	8.00774	102.02811		7.27	0.00	0	0
Total R2023 Future												0.00	0	9,834
R2023	On	06/11/2014	Bond Future	8.59	Call			4,143.79000	4.14379	4,154,720	7.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			89.60000	0.08960	85,830	7.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,196.57000	4.19657	4,207,620	7.09	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			85.73000	0.08573	82,080	7.09	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,249.46000	4.24946	4,260,620	7.09	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			82.01000	0.08201	78,470	7.09	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			391.38000	0.39138	387,320	7.18	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,820.55000	4.82055	4,829,070	7.18	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			408.98000	0.40898	404,640	7.18	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,866.62000	4.86662	4,875,200	7.18	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			400.18000	0.40018	395,900	7.18	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,912.65000	4.91265	4,921,450	7.18	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,859.06000	2.85906	2,865,830	7.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,960.46000	1.96046	1,957,920	7.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,795.44000	2.79544	2,802,150	7.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,009.05000	2.00905	2,006,450	7.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,827.15000	2.82715	2,833,890	7.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,984.64000	1.98464	1,982,070	7.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			2,236.95000	2.23695	2,232,140	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,544.23000	3.54423	3,550,030	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			2,214.46000	2.21446	2,209,680	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,576.32000	3.57632	3,582,140	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,192.15000	2.19215	2,187,390	7.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,555.90000	6.55590	6,566,630	7.66	0.00	0	0

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	06/08/2015	Bond Future	9.07	Put			889.38000	0.88938	889,530	7.66	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,512.27000	3.51227	3,518,040	7.36	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	10,745
R203	On	06/11/2014	Bond Future			6.97337	104.52487	6.95994	104.55968		2.38	60,624,424.60	580	14,449
R203	On	05/02/2015	Bond Future			7.04238	106.17757	7.02657	106.21511		2.33	0.00	0	0
R203	On	07/05/2015	Bond Future			7.05315	103.82802	7.03368	103.87011		2.34	0.00	0	0
Total R203 Future												60,624,424.60	580	14,449
R203	On	06/11/2014	Bond Future	6.84	Call			255.29000	0.25529	240,760	2.36	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			566.87000	0.56687	587,150	2.36	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			265.30000	0.26530	250,400	2.36	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			550.86000	0.55086	570,770	2.36	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			275.58000	0.27558	260,310	2.36	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			535.12000	0.53512	554,660	2.36	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			420.20000	0.42020	400,480	2.38	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			368.20000	0.36820	383,290	2.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,103.45000	3.10345	3,067,170	2.48	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			19.89000	0.01989	21,150	2.48	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,125.59000	3.12559	3,089,270	2.48	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			19.18000	0.01918	20,400	2.48	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,708.27000	1.70827	1,677,450	2.43	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			147.74000	0.14774	154,460	2.43	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,081.32000	3.08132	3,045,080	2.48	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			20.62000	0.02062	21,920	2.48	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,046.18000	1.04618	1,026,170	2.38	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			579.78000	0.57978	601,860	2.38	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,059.54000	1.05954	1,039,340	2.38	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			571.65000	0.57165	593,540	2.38	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,033.23000	1.03323	1,013,080	2.38	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			588.33000	0.58833	610,270	2.38	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												60,624,424.60	580	14,563
R2030	On	06/11/2014	Bond Future			8.61839	97.02960	8.64112	96.84617			388,118.40	4	4,192
R2030	On	05/02/2015	Bond Future			8.68262	94.55689	8.70581	94.37265			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.73595	96.17922	8.75942	95.99534			0.00	0	0
Total R2030 Future												388,118.40	4	4,192
R2030	On	06/11/2014	Bond Future	8.99	Call			2,752.92000	2.75292	2,936,350		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			2,830.13000	2.83013	3,013,560		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/11/2014	Bond Future	9.01	Call			2,907.25000	2.90725	3,090,680		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			4,180.15000	4.18015	4,364,390		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			4,254.46000	4.25446	4,438,700		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			4,105.75000	4.10575	4,289,990		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			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	31,770		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			152.11000	0.15211	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			0.00000	0.00000	110,140		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			73.74000	0.07374	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4.53000	0.00453	188,410		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												388,118.40	4	4,192
R2037	On	06/11/2014	Bond Future			8.83647	99.10617	8.88454	98.65535			0.00	0	6,708
R2037	On	05/02/2015	Bond Future			8.89817	96.41598	8.94744	95.95999			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.95012	98.07022	9.00039	97.61022			0.00	0	0
Total R2037 Future												0.00	0	9,988
R2037	On	06/11/2014	Bond Future	9.71	Call			7,246.92000	7.24692	7,697,740		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			7,081.82000	7.08182	7,532,640		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			7,164.43000	7.16443	7,615,250		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			4,802.08000	4.80208	5,258,070		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			4,886.95000	4.88695	5,342,940		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			4,971.69000	4.97169	5,427,680		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			3.56000	0.00356	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			87.54000	0.08754	547,540		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	365,210		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			94.79000	0.09479	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	456,440		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	9,988

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future			7.25360	105.72534	7.24052	105.77187		3.44	0.00	0	12,681
R204	On	05/02/2015	Bond Future			7.31865	103.36203	7.30393	103.41147		3.56	0.00	0	0
R204	On	07/05/2015	Bond Future			7.35088	105.13426	7.33373	105.18850		3.56	0.00	0	0
R204	On	06/08/2015	Bond Future			7.31324	103.13453	7.29498	103.18875		3.45	0.00	0	0
Total R204 Future												0.00	0	12,681
R204	On	06/11/2014	Bond Future	7.99	Call			2,649.61000	2.64961	2,603,820	3.61	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			24.45000	0.02445	25,190	3.61	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			232.37000	0.23237	217,500	3.40	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,128.60000	1.12860	1,160,260	3.40	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			242.29000	0.24229	226,980	3.40	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,102.57000	1.10257	1,133,790	3.40	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			252.51000	0.25251	236,770	3.40	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,076.84000	1.07684	1,107,630	3.40	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,265.63000	3.26563	3,220,750	3.77	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			114.16000	0.11416	118,720	3.77	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,207.39000	3.20739	3,162,730	3.77	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			120.61000	0.12061	125,390	3.77	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,236.60000	3.23660	3,191,830	3.77	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			117.47000	0.11747	122,140	3.77	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,520.31000	1.52031	1,489,990	3.61	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			964.59000	0.96459	988,510	3.61	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,483.64000	1.48364	1,453,760	3.61	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			990.78000	0.99078	1,015,140	3.61	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,501.92000	1.50192	1,471,820	3.61	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			977.62000	0.97762	1,001,760	3.61	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,171.06000	2.17106	2,137,100	3.55	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			801.17000	0.80117	821,430	3.55	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,586.22000	3.58622	3,542,670	3.65	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			339.24000	0.33924	349,910	3.65	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,131.93000	2.13193	2,098,310	3.55	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			820.49000	0.82049	841,090	3.55	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,151.46000	2.15146	2,117,660	3.55	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			810.79000	0.81079	831,210	3.55	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	14,650
R2044	On	06/11/2014	Bond Future			8.90491	100.82235	8.95287	100.33476			0.00	0	2,473
R2044	On	05/02/2015	Bond Future			8.96435	98.03406	9.01349	97.54071			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.01453	99.71620	9.06466	99.21816			0.00	0	0
Total R2044 Future												0.00	0	2,473
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 06/11/2014 Bond Future	9.01	Call			575.44000	0.57544	1,063,030		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			374.65000	0.37465	862,240		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Call			475.14000	0.47514	962,730		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			235.30000	0.23530	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			0.00000	0.00000	358,340		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			135.01000	0.13501	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			0.00000	0.00000	458,450		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			34.90000	0.03490	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			0.00000	0.00000	258,050		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			643.22000	0.64322	145,180		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			543.26000	0.54326	45,220		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			743.34000	0.74334	245,300		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	2,473
R2048 On 06/11/2014 Bond Future			8.89560	100.17101	8.94361	99.67016			0.00	0	26,250
R2048 On 05/02/2015 Bond Future			8.95633	101.75485	9.00553	101.24814			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			9.00240	99.06509	9.05256	98.55347			0.00	0	0
Total R2048 Future									0.00	0	27,527
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			7,690.76000	7.69076	8,191,610		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			7,510.98000	7.51098	8,011,830		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			7,600.95000	7.60095	8,101,800		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			4,844.69000	4.84469	5,351,400		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			4,938.21000	4.93821	5,444,920		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			4,750.99000	4.75099	5,257,700		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			1,968.37000	1.96837	2,479,990		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			2,066.18000	2.06618	2,577,800		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			1,870.38000	1.87038	2,382,000		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	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	27,527
R207	On	06/11/2014	Bond Future			7.49680	101.28620	7.49413	101.29742		4.50	192,646,352.40	1,902	35,242
R207	On	05/02/2015	Bond Future			7.56248	99.24656	7.55913	99.26003		4.63	0.00	0	0
R207	On	07/05/2015	Bond Future			7.60596	100.94859	7.60141	100.96608		4.71	0.00	0	0
Total R207 Future												192,646,352.40	1,902	35,242
R207	On	06/11/2014	Bond Future	7.34	Call			440.64000	0.44064	432,260	4.46	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			1,090.82000	1.09082	1,093,660	4.46	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			456.20000	0.45620	447,690	4.46	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			1,064.04000	1.06404	1,066,750	4.46	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			472.13000	0.47213	463,480	4.47	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			1,037.65000	1.03765	1,040,220	4.47	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,829.64000	3.82964	3,816,890	4.91	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			170.85000	0.17085	171,570	4.91	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,863.91000	3.86391	3,851,140	4.91	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			166.72000	0.16672	167,420	4.91	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,897.90000	3.89790	3,885,110	4.91	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			162.33000	0.16233	163,010	4.91	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,130.82000	3.13082	3,120,440	4.92	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			637.78000	0.63778	644,890	4.92	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,807.78000	1.80778	1,801,280	4.77	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,314.89000	1.31489	1,325,880	4.77	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,075.11000	3.07511	3,064,870	4.92	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			656.64000	0.65664	663,890	4.92	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,102.91000	3.10291	3,092,600	4.92	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			647.15000	0.64715	654,330	4.92	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												192,646,352.40	1,902	35,308
R208	On	06/11/2014	Bond Future			7.65597	96.25884	7.65329	96.27181		5.56	0.00	0	16,437
R208	On	05/02/2015	Bond Future			7.72060	97.78106	7.71735	97.79626		5.61	0.00	0	0
R208	On	07/05/2015	Bond Future			7.76166	96.05546	7.75742	96.07463		5.88	0.00	0	0
R208	On	06/08/2015	Bond Future			7.75932	97.92201	7.75507	97.94059		5.65	0.00	0	0
Total R208 Future												0.00	0	16,437
R208	On	06/11/2014	Bond Future	8.50	Call			4,022.40000	4.02240	4,008,440	5.82	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			29.23000	0.02923	28,240	5.82	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			424.16000	0.42416	413,640	5.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			1,463.43000	1.46343	1,465,880	5.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			439.87000	0.43987	429,160	5.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			1,430.11000	1.43011	1,432,370	5.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/11/2014	Bond Future	7.46	Call			455.98000	0.45598	445,080	5.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			1,397.21000	1.39721	1,399,280	5.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			306.06000	0.30606	305,510	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,876.24000	3.87624	3,860,470	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			299.14000	0.29914	298,570	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,914.08000	3.91408	3,898,310	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			292.35000	0.29235	291,780	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,838.50000	3.83850	3,822,750	5.84	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,410.38000	2.41038	2,395,170	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,365.85000	1.36585	1,369,810	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,437.24000	2.43724	2,421,960	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,348.11000	1.34811	1,352,000	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,464.24000	2.46424	2,448,910	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,330.54000	1.33054	1,334,380	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			592.56000	0.59256	593,790	5.97	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,648.27000	1.64827	1,652,820	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,694.31000	2.69431	2,680,220	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,630.68000	1.63068	1,635,170	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,719.98000	2.71998	2,705,830	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,613.24000	1.61324	1,617,670	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,237.31000	5.23731	5,219,960	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,668.75000	2.66875	2,654,720	5.73	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	18,155
R209	On	06/11/2014	Bond Future			8.75427	76.68156	8.80221	76.30954		12.81	19,093,708.44	249	25,955
R209	On	05/02/2015	Bond Future			8.81214	77.89417	8.86119	77.51790		13.24	0.00	0	0
R209	On	07/05/2015	Bond Future			8.85805	76.07990	8.90805	75.70003		14.16	0.00	0	0
R209	On	06/08/2015	Bond Future			8.88395	77.55901	8.93535	77.17106		13.98	0.00	0	0
Total R209 Future												19,093,708.44	249	25,955
R209	On	06/11/2014	Bond Future	9.50	Put			174.55000	0.17455	140,960	13.35	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,372.32000	2.37232	2,615,940	12.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			19.69000	0.01969	14,730	13.53	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,670.65000	2.67065	2,929,630	13.03	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			1,053.18000	1.05318	914,040	12.95	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,469.94000	2.46994	2,718,790	13.00	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			889.47000	0.88947	766,300	13.00	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,285.31000	5.28531	5,623,740	13.35	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			15.26000	0.01526	11,320	13.53	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,790.59000	5.79059	6,136,740	13.41	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			941.74000	0.94174	813,340	12.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	9.00	Call			2,420.90000	2.42090	2,667,150	12.99	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			915.32000	0.91532	789,550	12.99	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			8,468.03000	8.46803	8,835,090	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			8,151.20000	8.15120	8,517,020	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			25.26000	0.02526	19,060	13.53	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			791.79000	0.79179	678,750	13.03	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,766.38000	3.76638	4,068,730	13.17	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			423.21000	0.42321	353,540	13.17	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			8,783.56000	8.78356	9,151,640	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			642.89000	0.64289	747,110	12.68	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			3,035.80000	3.03580	2,768,000	12.68	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,356.98000	1.35698	1,532,210	12.81	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			1,762.27000	1.76227	1,565,480	12.81	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,182.56000	2.18256	2,415,440	12.95	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			128.47000	0.12847	102,600	13.41	0.00	0	907
R209	On	05/02/2015	Bond Future	9.24	Call			4,259.14000	4.25914	4,521,760	13.55	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			1,447.89000	1.44789	1,334,240	13.55	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,307.14000	4.30714	4,571,200	13.56	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			1,423.89000	1.42389	1,311,680	13.56	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,355.54000	4.35554	4,621,010	13.57	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			1,400.40000	1.40040	1,289,600	13.57	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,175.23000	3.17523	3,400,600	13.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,125.86000	2.12586	1,974,960	13.40	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			3,107.24000	3.10724	2,908,800	14.17	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,793.48000	3.79348	3,972,490	14.15	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			3,177.19000	3.17719	2,976,330	14.15	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,833.02000	3.83302	4,013,120	14.16	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			3,142.06000	3.14206	2,942,290	14.16	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,872.76000	3.87276	4,054,190	14.17	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,877.55000	3.87755	3,665,840	13.98	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,399.92000	4.39992	4,577,310	13.99	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,841.90000	3.84190	3,631,340	13.99	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,317.59000	8.31759	8,608,220	14.59	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,571.88000	1.57188	1,474,560	14.59	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,322.61000	4.32261	4,498,280	13.98	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,913.46000	3.91346	3,701,180	13.98	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,361.19000	4.36119	4,537,430	13.98	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												19,093,708.44	249	56,656
R210	On	06/11/2014	Bond Future			172.79380	172.79380	173.50707	173.50707			0.00	0	642

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/02/2015	Bond Future			175.54710	175.54710	176.27529	176.27529			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			4,497.07000	4.49707	3,783,800		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			4,517.07000	4.51707	3,803,800		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			4,507.07000	4.50707	3,793,800		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			1,275.29000	1.27529	547,100		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,265.29000	1.26529	537,100		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			1,285.29000	1.28529	557,100		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.35271	132.35271	132.37358	132.37358			0.00	0	1,120
R211	On	05/02/2015	Bond Future			132.85595	132.85595	132.87985	132.87985			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,383.58000	2.38358	2,362,710		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			2,373.58000	2.37358	2,352,710		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			2,363.58000	2.36358	2,342,710		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			130.15000	0.13015	154,050		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			110.15000	0.11015	134,050		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			120.15000	0.12015	144,050		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/11/2014	Bond Future			137.38556	137.38556	137.39847	137.39847			0.00	0	14,864
R212	On	05/02/2015	Bond Future			137.81219	137.81219	137.82824	137.82824			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	06/11/2014	Bond Future	134.99	Call			2,408.47000	2.40847	2,395,560		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,398.47000	2.39847	2,385,560		0.00	0	0

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	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			2,388.47000	2.38847	2,375,560		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			161.76000	0.16176	177,810		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			171.76000	0.17176	187,810		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			181.76000	0.18176	197,810		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	06/11/2014	Bond Future			8.63323	87.22653	8.67123	86.93195		11.15	1,744,530.60	20	28,658
R213	On	05/02/2015	Bond Future			8.69745	88.60570	8.73637	88.30831		11.49	0.00	0	0
R213	On	07/05/2015	Bond Future			8.74490	86.57725	8.78453	86.27801		12.34	0.00	0	0
Total R213 Future												1,744,530.60	20	28,658
R213	On	06/11/2014	Bond Future	8.84	Call			2,286.52000	2.28652	2,449,900	11.22	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			995.56000	0.99556	864,360	11.22	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,334.66000	2.33466	2,500,370	11.22	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			968.09000	0.96809	839,220	11.22	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,383.29000	2.38329	2,551,320	11.23	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			941.20000	0.94120	814,650	11.23	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,852.50000	4.85250	5,077,120	11.77	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			1,134.51000	1.13451	1,061,740	11.77	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,903.91000	4.90391	5,129,730	11.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			1,114.48000	1.11448	1,042,910	11.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,955.69000	4.95569	5,182,530	11.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,094.91000	1.09491	1,024,360	11.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,260.16000	3.26016	3,428,310	12.34	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			3,596.50000	3.59650	3,465,410	12.34	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,296.86000	3.29686	3,466,050	12.34	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			3,557.50000	3.55750	3,427,450	12.34	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,334.06000	3.33406	3,504,290	12.35	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			3,519.10000	3.51910	3,390,090	12.35	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,744,530.60	20	28,658
R214	On	06/11/2014	Bond Future			8.84472	77.48779	8.88756	77.14024		13.45	0.00	0	6,058
R214	On	05/02/2015	Bond Future			8.90394	78.71304	8.94778	78.36156		13.89	0.00	0	0
R214	On	07/05/2015	Bond Future			8.94860	76.76845	8.99322	76.41389		14.97	0.00	0	0
Total R214 Future												0.00	0	6,058
R214	On	06/11/2014	Bond Future	9.66	Call			5,998.40000	5.99840	6,308,830	14.00	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
R214	On	06/11/2014	Bond Future	9.66	Put			156.47000	0.15647	119,350	14.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,911.47000	6.91147	7,236,220	14.12	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			91.25000	0.09125	68,450	14.12	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,173.59000	3.17359	3,404,670	13.62	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			716.14000	0.71614	599,670	13.62	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,868.51000	5.86851	6,176,770	13.99	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			168.25000	0.16825	128,960	13.99	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,933.42000	5.93342	6,242,770	14.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			162.27000	0.16227	124,070	14.00	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,329.97000	5.32997	5,562,380	14.21	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,196.52000	1.19652	1,077,450	14.21	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,382.63000	5.38263	5,616,410	14.22	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,176.51000	1.17651	1,058,810	14.22	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,435.45000	5.43545	5,670,600	14.23	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,156.78000	1.15678	1,040,450	14.23	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,367.33000	4.36733	4,582,490	15.09	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			3,066.02000	3.06602	2,926,620	15.09	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,282.49000	4.28249	4,495,360	15.07	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			3,135.27000	3.13527	2,993,580	15.07	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,324.82000	4.32482	4,538,840	15.08	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			3,100.49000	3.10049	2,959,950	15.08	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,058
Total for Bond												360,093,849.34	3,460	392,110
IR CAN	On	06/11/2014	Can-Do Interest Rate			144.84034	144.84034	144.86148	144.86148			0.00	0	571
Total IR CANDO ICAA Future												0.00	0	571
Total For IR CANDO ICAA												0.00	0	571
Total for Can-Do Interest Rate												0.00	0	571
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			467.89900	467.89900	467.48500	467.48500				0.00	0	400
GOVI On 05/02/2015 GOVI			475.29700	475.29700	474.88300	474.88300				0.00	0	45
GOVI On 07/05/2015 GOVI			483.43800	483.43800	483.02900	483.02900				0.00	0	0
Total GOVI Future										0.00	0	445
GOVI On 06/11/2014 GOVI	449.00	Call			184,850.00000	18.48500	188,990,000			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			184,750.00000	18.47500	188,890,000			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			184,950.00000	18.49500	189,090,000			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	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			148,930.00000	14.89300	153,070,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			148,830.00000	14.88300	152,970,000			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			148,730.00000	14.87300	152,870,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			330,190.00000	33.01900	334,280,000			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			330,390.00000	33.03900	334,480,000			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			330,290.00000	33.02900	334,380,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	445
Total for GOVI										0.00	0	445
AL12 On 06/11/2014 Index Future			515.41300	515.41300	514.00000	514.00000				0.00	0	0
AL12 On 05/02/2015 Index Future			523.56300	523.56300	522.13500	522.13500				0.00	0	0
AL12 On 07/05/2015 Index Future			532.52900	532.52900	531.09100	531.09100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 06/11/2014 Index Future			437.99400	437.99400	438.12800	438.12800				0.00	0	0
AL37 On 05/02/2015 Index Future			444.91900	444.91900	445.06200	445.06200				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 06/11/2014 Index Future			516.44100	516.44100	516.37700	516.37700				0.00	0	1
AL7T On 05/02/2015 Index Future			524.60700	524.60700	524.54900	524.54900				0.00	0	0
Total AL7T Future										0.00	0	1
Total For AL7T										0.00	0	1
ALBI On 06/11/2014 Index Future			469.41600	469.41600	468.84300	468.84300			150,213,120.00		32	584
ALBI On 05/02/2015 Index Future			476.83900	476.83900	476.26300	476.26300			0.00		0	65
ALBI On 07/05/2015 Index Future			485.00500	485.00500	484.43200	484.43200			0.00		0	0
Total ALBI Future									150,213,120.00		32	649
Total For ALBI									150,213,120.00		32	649
IGOV On 06/11/2014 Index Future			219.73000	219.73000	220.15100	220.15100			0.00		0	1,191
IGOV On 05/02/2015 Index Future			223.23100	223.23100	223.66200	223.66200			0.00		0	0
IGOV On 07/05/2015 Index Future			227.08100	227.08100	227.52500	227.52500			0.00		0	0
Total IGOV Future									0.00		0	1,191
Total For IGOV									0.00		0	1,191
ILBI On 06/11/2014 Index Future			595.24800	595.24800	596.41400	596.41400			0.00		0	0
ILBI On 05/02/2015 Index Future			604.70200	604.70200	605.88800	605.88800			0.00		0	157
Total ILBI Future									0.00		0	157
Total For ILBI									0.00		0	157
Total for Index									150,213,120.00		32	1,998
JIBAR f On 17/09/2014 Jibar Future			6.14000	93.86000	6.14000	93.86000			0.00		0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.22000	93.78000	6.20000	93.80000			0.00		0	0
JIBAR f On 19/11/2014 Jibar Future			6.27000	93.73000	6.24000	93.76000			0.00		0	0
JIBAR f On 17/12/2014 Jibar Future			6.36000	93.64000	6.29000	93.71000			0.00		0	0
JIBAR f On 21/01/2015 Jibar Future			6.43000	93.57000	6.35000	93.65000			0.00		0	0
JIBAR f On 18/02/2015 Jibar Future			6.50000	93.50000	6.40000	93.60000			0.00		0	0
JIBAR f On 18/03/2015 Jibar Future			6.55000	93.45000	6.44000	93.56000			0.00		0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.80000	93.20000	6.64000	93.36000			0.00		0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.92000	93.08000	6.77000	93.23000			0.00		0	0
JIBAR f On 15/12/2015 Jibar Future			7.09000	92.91000	6.93000	93.07000			0.00		0	0
JIBAR f On 16/03/2016 Jibar Future			7.24000	92.76000	7.09000	92.91000			0.00		0	0
JIBAR f On 15/06/2016 Jibar Future			7.41000	92.59000	7.26000	92.74000			0.00		0	0
Total Jibar Future									0.00		0	40,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	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 :										510,306,969.34	3,492	435,974
AA02 On 28/03/2016 Spot Bond				101.33188		101.27870				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			7.07000	105.05226	7.05500	105.00251				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				99.81976		99.76131				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.39500	103.06254	8.38000	103.05013				0.00	0	5,000,000,000
Total AA05 SPOT										0.00	0	5,000,000,000
Total For AA05										0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				101.22025		101.15825				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			9.08000	105.95115	9.07500	105.89877				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				100.45839		100.39199				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				100.54771		100.48073				0.00	0	700,000,000
Total AB011 SPOT										0.00	0	700,000,000
Total For AB011										0.00	0	700,000,000
AB013 On 21/11/2018 Spot Bond			9.26000	99.33122	9.24500	99.30809				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			7.19000	104.24881	7.17500	104.19666				0.00	0	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				101.84800		101.78380				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			8.52000	107.82459	8.50500	107.78704				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			1.39000	135.18224	1.39000	135.12978				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			2.34000	272.20930	2.34000	272.08285				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				101.01680		100.96248				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.59823		100.54525				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				99.96132		99.90327				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				99.95975		99.89928				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				99.95858		99.89649				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				101.33256		101.27539				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				101.23336		101.17539				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				101.26585		101.20643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.04000	128.59349	3.04000	128.51084				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.14000	119.89450	4.14000	119.82141				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			4.89000	104.37654	4.89000	104.30687				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	81.78423	100.00000	81.24500				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.08000	172.04557	2.08000	171.96928				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	162.27884	2.76000	162.19796				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			2.11000	173.92522	2.11000	173.84768				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	184.90114	1.80000	185.37260				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.91625	77.34125	7.90125	77.32917				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.91625	77.34125	7.90125	77.32917				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				93.53000		93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				99.85697		99.79529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				93.21000		93.21000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				92.25000		92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				92.57000		92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				89.88000		89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				89.27000		89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.32393		101.26316				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				101.20417		101.14402				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				88.92000		88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.19000	102.41803	7.18000	102.36143				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				88.92000		88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				92.05000		92.05000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				89.31000		89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.52362		101.46263				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			7.36000	105.81697	7.34500	105.76959				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.25593		101.19113				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				86.57000		86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				86.30000		86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.66000	106.70761	2.62000	107.05061				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	159.27010	2.45500	159.82246				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.42000	210.83005	2.40000	211.33612				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				85.75000		85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.45500	90.53612	9.45500	90.46683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				96.08000		96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				102.90000		102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				103.12500		103.10655				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				91.99000		91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.93500		101.48000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.62035	9.63000	108.53665				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			9.57500	109.02954	9.58000	108.90868				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.78500	93.12892	8.78000	93.08629				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.36000		102.36000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				102.37000		102.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.67000	108.32415	9.67500	108.20338			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				88.80000		88.80000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.08037		100.02007			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				100.97096		100.90419			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			8.07000	105.37952	8.05500	105.35821		1,032,960,000,000.00	128,000,000	1,465,600,000	
Total ABS10 SPOT								1,032,960,000,000.00	128,000,000	1,465,600,000	
Total For ABS10								1,032,960,000,000.00	128,000,000	1,465,600,000	
ABS11 On 09/04/2021 Spot Bond			8.79000	107.22693	8.78500	107.17642		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			7.02000	103.84913	7.00500	103.80000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS5 SPOT									0.00	0	0
Total For ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.72000	100.05302	8.71500	100.00488			1,686,448,000,000.00	193,400,000	618,500,000
Total ABS6 SPOT									1,686,448,000,000.00	193,400,000	618,500,000
Total For ABS6									1,686,448,000,000.00	193,400,000	618,500,000
ABS7 On 11/09/2026 Spot Bond			9.77000	93.33047	9.77500	93.22350			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.90500	101.99161	7.85000	102.00530			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.15000	276.08053	2.15000	275.95652			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.33000	129.48544	1.33000	129.43599			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.07000	131.62869	2.07000	131.57054			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00461	100.00000	0.00456			500,000,000,000,000.00	5,000,000,000	5,000,000,000
Total ACIF1U SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ACIF1U									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ACL01L On 30/06/2015 Spot Bond			100.00000	67.94837	100.00000	67.45575			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.52000	101.82118	11.50500	101.74235			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.70716		100.62432			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.34503	100.00000	4.31353			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.72465		100.63978			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.97219		100.85854				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	25.89841	100.00000	25.71064				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.68966		100.60885				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	65.17990	11.00000	65.12402				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	25.89841	100.00000	25.71064				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				99.84261		99.77475				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				99.82709		99.75259				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				99.84953		99.78465				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				99.84485		99.77796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				99.84279		99.77502				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				101.00950		100.93896				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				101.00950		100.93896				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				101.01555		100.94461				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				100.09140		100.02963				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				101.01555		100.94461				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				101.00345		100.93330				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				91.39792		91.34195				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				100.08240		100.02705				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				101.71292		101.64857				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				99.84770		99.78201				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				99.84278		99.77509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				99.84087		99.77237				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				99.84462		99.77773				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				99.85331		99.79003				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.24000	103.00549	9.23500	102.94989				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				101.08285		101.01453				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				101.74955		101.68237				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				85.23653		85.17636				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				171.15232		171.00215				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				171.24209		171.09133				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				99.84946		99.78457				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				99.85415		99.79127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				99.85527		99.79288				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond				100.87617		100.81408				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.28305		100.21664				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.87668		100.81467				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				101.58901		101.51924				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				101.53802		101.46988				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.40647		100.37643				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.70262		100.67884				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				101.29526		101.23813				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				99.84891		99.78379				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				101.06641		101.00670				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				99.86713		99.80972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				99.87030		99.81426				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				99.86415		99.80545				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				99.85249		99.78881				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				99.85903		99.79816				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				99.86657		99.80892				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				99.86452		99.80598				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	99.86453	10.23000	99.78334				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				99.86229		99.80286				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				99.86564		99.80758				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				121.41910		121.80658				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.33500	104.05709	9.32000	104.03669				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				99.85298		99.78954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	115.47238	1.75000	115.45632				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				100.11266		100.05810				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				99.86415		99.80553				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				99.84522		99.77903				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				99.84044		99.77221				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				99.84999		99.78585				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				99.84139		99.77357				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.44327		100.42168				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				101.02608		101.00360				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.64943		101.59220				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				99.85172		99.78831				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.97648		100.91203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				99.84139		99.77357				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				99.85619		99.79415				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				99.84806		99.78262				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.84562		99.77913				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.40003		100.34619				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.64191		100.58762				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				99.84514		99.77841				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.84514		99.77841				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				99.82514		99.75039				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				99.84426		99.77766				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				99.83617		99.76551				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				101.96538		101.89736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				99.82514		99.75039				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				94.29624		94.24029				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				99.84198		99.77388				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				99.83279		99.76130				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				122.40548		122.29644				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				123.27586		123.16590				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				99.85382		99.79130				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				99.85516		99.79322				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				100.49659		100.43816				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				99.85153		99.78803				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				97.95869		98.40412				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				99.84522		99.77903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				99.85363		99.79104				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				99.85382		99.79130				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				99.85117		99.78701				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				100.72515		100.65601				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				101.01586		100.94734				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				100.98497		100.91850				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				101.95418		101.89726				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER010 On 18/11/2016 Spot Bond			100.00000	14.36495	100.00000	14.26081				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				100.49111		100.43017				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				100.54105		100.47407				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				100.57427		100.50326				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				101.19306		101.13074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				101.31340		101.24489				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.47371		101.39694				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				101.15467		101.09302				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.85500	100.79689	7.84000	100.75512				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				101.49032		101.41117				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				101.73604		101.64401				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			8.31500	100.97815	8.30000	100.96691				0.00	0	20,000,000
Total AIR01 SPOT										0.00	0	20,000,000
Total For AIR01										0.00	0	20,000,000
AIR02 On 30/04/2023 Spot Bond			9.27000	118.47597	9.27500	118.35603				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	97.81526	100.00000	97.05896				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			7.35500	105.01892	7.30000	105.03505				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	92.09934	100.00000	91.42380				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			9.19500	103.06282	9.19500	102.98732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.87575	100.00000	15.77057				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.99000	103.01093	10.02500	102.65479				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	164.09912	2.70500	164.63563				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				100.21843		100.15509				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				100.12809		100.07316				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.13424		100.07665				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				101.18229		101.12452				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				100.04399		101.68085				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				100.49769		100.41337				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				99.90238		99.84390				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: 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
ASN009: 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
ASN010: On 20/03/2019 Spot Bond				99.84999		99.78585				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				99.85947		99.77534				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				100.14443		100.07217				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: 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
ASN014: On 04/04/2017 Spot Bond				103.53000		104.30000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				98.23000		98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				100.13086		100.06539				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				97.98817		99.04806				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.67000	291.23459	2.65000	291.88441				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				97.40915		98.06789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 07/08/2015 Spot Bond				100.19541		99.85031				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				98.68644		98.68644				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.05462		99.99999				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				99.86338		99.80495				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				99.86530		99.80768				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.57733		101.51527				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.80500	107.78778	8.79000	107.76295				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				101.49978		101.44431				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.99321		101.93325				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				101.32549		101.26784				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 BAW15 SPOT										0.00	0	1,500,000,000
Total For BAW15										0.00	0	1,500,000,000
BAW17 On 05/12/2018 Spot Bond				100.77374		100.71264				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				100.45143		100.38767				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.36000	103.56455	9.35500	103.51029				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			7.60000	109.30487	7.58500	109.25346				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	38.94004	100.00000	38.42858				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.72434		101.65319				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				101.57095		101.50605				0.00	0	0
Total BAW6 SPOT										0.00	0	0
Total For BAW6										0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.63000	103.99544	7.62000	103.93105				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			8.67000	107.83681	8.65500	107.80217				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			11.15034	103.70964	11.10560	103.65077				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.17351	102.57435	11.13615	102.50088				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.20573	102.53804	11.16687	102.46564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				102.22422		102.13545				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.23669	102.46830	11.19686	102.39992				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.90447	102.14181	11.86927	102.13839				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				102.27678		102.18592				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				102.27678		102.18592				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				102.27684		102.18599				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			11.40034	102.01621	11.35560	101.95622				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.34102	102.53927	11.29787	102.47739				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			11.17351	102.57435	11.13615	102.50088				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			11.23588	102.68452	11.19327	102.62882				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			10.39989	102.16521	10.36832	102.11068				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				102.16122		102.07496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				102.14560		102.05721				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				102.14560		102.05721				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				102.03053		101.94681				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				99.92418		99.92418				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			11.04772	101.49758	11.04949	101.40436				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			11.44500	101.47715	11.43000	101.41918				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				102.08284		101.99700				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.37000	99.22545	11.35500	99.17235				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.92413		99.92413				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.96171		101.88338				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.93810	9.28000	101.86189				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				102.11422		102.02710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.20500	99.01124	11.19000	99.02170				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				102.05146		101.96689				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				102.10376		102.01707				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				102.10376		102.01707				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.79715		99.79715				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				102.02635		101.94279				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				102.11891		102.03432				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				101.64550		101.58951				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				99.92420		99.92420				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				102.11891		102.03432				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				102.03054		101.94680				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				102.04573		101.96406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				102.11900		102.03441				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				101.53089		101.46964				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.15034	104.32739	14.10560	104.24266				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.34276	103.26026	15.30887	103.19757				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.22159	103.00285	14.18079	102.93382				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.78277		102.66836				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.78277		102.66836				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.78277		102.66836				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.88707		102.76838				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				102.41737		102.31792				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	20.40295	100.00000	20.28704				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.52780	100.00000	22.36448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.50283	100.00000	20.35418				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.65607	100.00000	12.56431				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.65607	100.00000	12.56431				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.30179	100.00000	15.19085				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.25874	100.00000	13.16261				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				101.03666		100.98184				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				101.05533		100.99716				0.00	200,000,000	100,000,000
Total BCJ04 SPOT										0.00	200,000,000	100,000,000
Total For BCJ04										0.00	200,000,000	100,000,000
BCJ05 On 07/07/2015 Spot Bond				101.22072		101.16536				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.29708		101.23841				0.00	0	1,100,000,000
Total BCJ06 SPOT										0.00	0	1,100,000,000
Total For BCJ06										0.00	0	1,100,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	8.61779	100.00000	8.55532				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.61779	100.00000	8.55532				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	90.34653	100.00000	89.68059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	84.88372	100.00000	84.29561				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.05000	178.59224	2.05000	178.51364				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			8.19000	150.50059	8.19500	150.36912				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			8.19000	150.84290	8.19500	150.71206				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			8.57500	99.70429	8.58000	99.59700				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				100.15529		100.08865				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				101.76263		101.70147				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.80500	101.24022	7.79000	101.22216				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				102.14530		102.08850				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				101.12390		101.06202				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				101.14674		101.08362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.22286		101.15562				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				101.29894		101.22757				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.51149		101.42857				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	24.02252	100.00000	23.84836				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				100.89859		100.83912				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				100.94322		100.88087				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				100.96235		100.89876				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.96872		100.90472				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				101.04516		100.97624				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				101.14699		101.07149				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	15.04244	100.00000	14.93338				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	15.04244	100.00000	14.93338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00003		99.94473				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				100.00004		99.94030				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				100.00004		99.93909				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			8.22000	101.28705	8.20500	101.25421				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00005		99.93548				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				99.99996		99.92895				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	13.42177	100.00000	10.65957				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	13.42177	100.00000	10.65957				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.15155		101.09275				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				101.48871		101.42912				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			8.50500	103.19426	8.49000	103.18247				0.00	0	3,000,000,000
Total BID06 SPOT										0.00	0	3,000,000,000
Total For BID06										0.00	0	3,000,000,000
BIDC4C On 16/10/2014 Spot Bond				99.46026		99.40802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDC40 SPOT										0.00	0	0
Total For BDC40										0.00	0	0
BDC41 On 06/02/2015 Spot Bond				96.00791		96.06210				0.00	0	0
Total BDC41 SPOT										0.00	0	0
Total For BDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.44645		100.39169				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.51717		100.45385				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				100.43903		100.38439				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				100.46108		100.40378				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.50111		100.43897				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				100.66696		100.58471				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				100.94563		100.83040				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	65.99077	100.00000	65.51233				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				101.20910		101.13727				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				101.24444		101.17055				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	21.13471	100.00000	20.98148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				99.95792		99.89486			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.57459		100.50965			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			7.45000	105.46672	7.44000	105.40426			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			9.32000	114.22687	9.30500	114.17230			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				107.59124		107.52128			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.17000	105.76409	9.15500	105.70966		11,983,356,000,000.00	1,306,800,000	657,300,000	
Total CBL11 SPOT								11,983,356,000,000.00	1,306,800,000	657,300,000	
Total For CBL11								11,983,356,000,000.00	1,306,800,000	657,300,000	
CBL12 On 06/09/2018 Spot Bond			12.40500	96.94768	12.39000	96.89612			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				101.26545		101.17843			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			11.36500	102.00749	11.35000	101.96657			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				100.68469		100.62035			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			9.21000	103.58846	9.19500	103.54755			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				99.09272		99.00292			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.80500	97.94528	11.79000	97.90782				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				101.61912		101.55968				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				99.99955		99.91739				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				100.80099		100.73859				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			10.11000	96.23208	10.10500	96.17497				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.02000	117.49982	10.02500	117.37413				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			9.87000	113.74252	9.87500	113.61963				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			9.20000	113.01915	9.20500	112.90017				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				100.21701		100.12381				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			11.57000	106.24609	11.55500	106.16949				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				100.79142		100.71533				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				103.06161		102.97874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.36956		102.28421				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.48470		101.40180				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				102.37695		102.24446				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.33488		100.26220				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.80413		101.73205				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.87738		101.80239				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				101.96154		101.88321				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.94715		100.83642				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.93742		100.82782				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.98887		100.87328				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.75101		100.67973				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				99.84956		99.78468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.78425		100.72875				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN179 On 15/06/2016 Spot Bond				62.21200		62.21200				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	102.05777	10.11000	101.97574				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				101.41319		101.34972				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	119.41095	2.76000	119.35156				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				104.03475		104.03475				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	119.26022	3.14000	119.19712				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.33555	8.25000	100.26835				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.79500	121.13293	2.79500	121.07205				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	118.84030	2.40000	118.78439				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				99.78735		99.69577				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				101.24905		101.19501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				101.21107		101.15059				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.60500	103.34277	8.55000	103.37493				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				101.38212		101.32923				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond				101.36032		101.30785				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN218 On 20/10/2016 Spot Bond				101.17224		101.10640				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				101.18535		101.12019				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.65500	103.46277	8.60000	103.49485				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.65500	103.46277	8.60000	103.49485				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.70500	102.25140	8.65000	102.29000				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN224 On 20/12/2016 Spot Bond				99.84582		99.77933				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				99.82975		99.75636				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23 On 17/01/2015 Spot Bond				101.30771		101.25110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				101.30771		101.25110				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 15/06/2016 Spot Bond				66.94400		66.94400				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.65781		100.59535				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				99.84382		99.77640				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				100.43402		100.37166				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				100.46055		100.39438				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	100.54779	9.35000	100.47291				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.54779	9.35000	100.47291				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				100.43349		100.37112				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				100.43463		100.37209				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				100.19919		100.14621				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				101.83062		101.77492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				101.92819		101.87400				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				101.93333		101.87921				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				101.83062		101.77492				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				101.83062		101.77492				0.00	160,000,000	80,000,000
Total CLN254 SPOT										0.00	160,000,000	80,000,000
Total For CLN254										0.00	160,000,000	80,000,000
CLN25 On 26/03/2015 Spot Bond				101.91136		101.85479				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.71238		102.65239				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.27961		102.21812				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.82663		102.76704				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				102.82663		102.76704				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				102.82663		102.76704				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				102.17684		102.11454				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			9.13500	106.40655	9.12000	106.38448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.93118		101.86830				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				99.82443		99.74872				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.25423		100.19006				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.25545		100.19170				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.29597		100.23527				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.50252		100.43955				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.51842		100.44387				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.49272		100.43280				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				102.01758		101.95677				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				101.24389		101.18193				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				100.16030		100.10493				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				101.78600		101.72848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				99.85191		99.78858				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				101.15054		101.08650				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				100.82139		100.75714				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				102.18702		102.11467				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.94544		101.87234				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				104.49809		104.43399				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.82515		101.75223				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.92331		101.85104				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.70258		101.62884				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				99.83517		99.76411				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.82520		101.75229				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.82520		101.75229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.82119		101.74592				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				124.06327		124.06327				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				101.23424		101.16798				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				124.85285		124.85285				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				123.45427		123.45427				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				124.28551		124.28551				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				120.65859		120.65859				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				121.06803		121.06803				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.75056		100.67835				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			10.73500	96.79611	10.73500	96.71363				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			11.25500	93.45640	11.25500	93.37302				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				101.73739		101.66551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				99.82285		99.74713				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.73351		100.66292				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				101.12710		101.06012				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				101.06969		100.99636				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.28403	8.80500	103.21150				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				99.84426		99.77766				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				101.13852		101.07088				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				117.73399		117.73399				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				99.83719		99.76757				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				99.83432		99.76348				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				99.82324		99.74767				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				99.84214		99.77405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				99.77899		99.68376				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				99.77899		99.68376				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				99.76785		99.66868				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				99.82722		99.75272				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.73739		101.66551				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				106.87057		106.87057				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				106.95974		106.95974				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				101.06285		100.99442				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				99.79515		99.70762				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.74787		101.67557				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				99.78038		99.68574				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				99.81954		99.74184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				99.86268		99.80342				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				99.82858		99.75531				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				101.05231		100.98455				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				100.73751		100.67264				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				101.69549		101.62530				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				100.99836		100.93520				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.36011		100.29785				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				99.76785		99.66868				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				101.00586		100.93825				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN355 On 24/07/2017 Spot Bond				101.11996		101.05339				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				99.85803		99.79731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	99.74887	10.55000	99.72101				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.91500	103.60492	9.91500	103.57768				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				99.84512		99.77889				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				101.01272		100.93308				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.05500	104.84897	12.05500	104.81561				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				101.05536		100.97245				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			12.08500	104.62089	12.08500	104.58753				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			10.51500	104.41728	10.51500	104.38820				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				101.05536		100.97245				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				101.09781		101.02723				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				99.81177		99.73132				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				99.82649		99.75230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				99.82324		99.74767				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				99.84426		99.77766				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.81490		101.73989				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			9.41000	101.96555	9.40500	101.95865				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				102.40065		102.31384				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				99.82801		99.75448				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	99.86041	10.55000	99.77675				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	97.12247	11.00000	97.09298				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				101.09350		101.03326				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				99.82515		99.75040				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				101.11048		101.04818				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.84500	100.21310	11.84500	100.11541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				99.80833		99.72642				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				99.84426		99.77766				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				101.14590		101.07082				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				99.83375		99.76267				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.82457	7.01000	39.80240				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				159.60253		159.37844				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			8.57500	138.67309	8.58000	138.60670				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			8.19000	150.50059	8.19500	150.36912				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			8.19000	150.84290	8.19500	150.71206				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				92.34175		92.28431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0:On 20/10/2015 Spot Bond				92.27627		92.21834			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0:On 10/10/2016 Spot Bond				101.47350		101.40467			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0:On 10/10/2016 Spot Bond				101.47350		101.40467			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				99.84392		99.77662			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				99.85443		99.79163			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				99.85242		99.78874			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0:On 10/07/2013 Spot Bond				101.47095					0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0:On 20/06/2017 Spot Bond				99.84139		99.77357			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				101.12710		101.06012			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				99.85555		99.79376			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				99.84809		99.78312			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				99.84905		99.78448			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				99.84809		99.78312			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				100.48077		100.40809			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.41097		101.33964			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.75500	136.05729	8.70000	108.82165			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			8.62000	103.67291	8.60500	103.64861		3,365,248,000,000.00	390,400,000	945,200,000	
Total COJ04 SPOT								3,365,248,000,000.00	390,400,000	945,200,000	
Total For COJ04								3,365,248,000,000.00	390,400,000	945,200,000	
COJ05 On 05/06/2023 Spot Bond			10.02000	115.87560	10.01500	115.81384		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			8.39000	105.65203	8.37500	105.59860		0.00	0	1,710,000,000	
Total COJ06 SPOT								0.00	0	1,710,000,000	
Total For COJ06								0.00	0	1,710,000,000	
COJ07 On 23/03/2021 Spot Bond			9.61000	105.34516	9.60500	110.66416		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			9.69500	105.70753	9.69500	105.62553		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			10.04500	98.81577	10.04500	98.73641		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.92000	99.55409	10.92500	99.43371		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			10.92000	92.34382	10.92500	92.23089		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.43541		100.37525				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				100.38341		100.31883				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				100.29143		100.22806				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				101.31191		101.25420				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.82034		100.76907				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.42076		100.35905				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.93000	102.60356	10.92500	102.54163				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.30233	100.00000	11.21948				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	3.71595	100.00000	3.68087				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	13.52250	100.00000	13.39485				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				100.95671		100.90051				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.94500	100.28590	7.93000	100.26141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.41762		100.36557				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.35934		100.30696				0.00	0	1,000,000,000
Total DENG53 SPOT										0.00	0	1,000,000,000
Total For DENG53										0.00	0	1,000,000,000
DENG5 On 03/03/2015 Spot Bond				100.20655		100.15432				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	86.00156	100.00000	85.41785				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				100.12472		100.01225				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				101.88579		101.82978				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				101.17494		101.11809				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.78372		100.72637				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				102.00742		101.90475				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				99.79554		99.70816				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				101.81336		101.70800				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 22/03/2019 Spot Bond				99.76976		99.67140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				99.82228		99.74631			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				102.18467		102.09336			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			8.61000	104.29031	8.60500	104.24387			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			7.38500	116.01728	7.33000	116.04500			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			8.31500	105.83948	8.31000	105.79126		4,033,497,573,500.00	485,086,900	1,524,186,900	
Total DV22 SPOT								4,033,497,573,500.00	485,086,900	1,524,186,900	
Total For DV22								4,033,497,573,500.00	485,086,900	1,524,186,900	
DV23 On 27/02/2023 Spot Bond			8.88500	107.03475	8.88500	106.95893		683,808,258,500.00	76,962,100	1,696,362,100	
Total DV23 SPOT								683,808,258,500.00	76,962,100	1,696,362,100	
Total For DV23								683,808,258,500.00	76,962,100	1,696,362,100	
DV24 On 18/02/2024 Spot Bond			8.89500	105.72555	8.89500	105.65057		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			9.54000	105.09285	9.57500	104.73369		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	
Total For DV29								0.00	0	300,000,000	
DVC00: On 09/12/2014 Spot Bond				100.10894		100.00428			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				100.05287		100.00000			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				99.85263		101.39195			0.00	0	0
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC00: On 29/06/2015 Spot Bond				101.34012		101.28421			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.64181		100.58557				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				99.94721		99.89425				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.91000	127.50371	7.90500	127.44999				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				94.78127		94.64149				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	135.15074	0.20000	135.11151				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			1.95000	124.37011	1.91500	124.81697				0.00	0	200,000,000
Total EL28 SPOT										0.00	0	200,000,000
Total For EL28										0.00	0	200,000,000
EL29 On 19/11/2029 Spot Bond			1.95000	111.80738	1.91500	112.27079				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.07500	110.03693	2.04000	110.50019				0.00	0	9,240,000,000
Total EL30 SPOT										0.00	0	9,240,000,000
Total For EL30										0.00	0	9,240,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	101.80148	2.14000	102.03985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.51000	106.02168	9.50500	105.96419				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			9.36000	106.62021	9.35500	106.56434				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.97000	104.12342	9.97500	104.01024				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			10.23000	98.23081	10.26500	98.00017				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			10.31500	106.01150	10.35000	105.75882				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				100.61204		100.55094				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.36928		100.30651				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond			100.00000	20.01890	100.00000	19.75309			600,000,000,000,000.00	46,000,000,000	27,000,000,000	
Total EPF003 SPOT									10,000,000,000,000.00	46,000,000,000	27,000,000,000	
Total For EPF003									10,000,000,000,000.00	46,000,000,000	27,000,000,000	
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.70227		100.64611				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.46248		100.40770				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.48848		100.43236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	66.66670	100.00000	66.66668				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	95.54453	100.00000	94.82434				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	53.93103	100.00000	53.42196				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211L On 14/11/2014 Spot Bond			100.00000	88.70574	100.00000	88.08397				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	75.92355	100.00000	75.48384				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.85667	3.00000	131.78824				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			11.38000	103.76276	11.36500	103.68053				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				102.34478		102.27728				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				101.14746		101.07499				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				101.77872		101.70775				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			9.78500	100.41442	9.77000	100.37926				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				101.55372		101.48689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.38839		100.32241				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				100.65008		100.57946				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.60068		100.53535				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.63844		100.56903				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				101.01593		100.95732				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.54116		100.48136				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				100.56361		100.50137				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				100.53667		100.47735				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				100.55538		100.49403				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.54787		100.48825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.54030		100.48149			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.99000	101.02659	6.97500	100.98323		419,400,000,000.00	60,000,000	10,200,000,000	
Total ES15 SPOT								419,400,000,000.00	60,000,000	10,200,000,000	
Total For ES15								419,400,000,000.00	60,000,000	10,200,000,000	
ES18 On 20/04/2018 Spot Bond			7.68500	108.56334	7.67000	108.54413		100,477,532,500.00	13,074,500	10,613,074,500	
Total ES18 SPOT								100,477,532,500.00	13,074,500	10,613,074,500	
Total For ES18								100,477,532,500.00	13,074,500	10,613,074,500	
ES23 On 25/01/2023 Spot Bond			8.44500	110.58264	8.44500	110.50810		337,831,806,403,500.00	40,003,766,300	26,462,317,000	
Total ES23 SPOT								337,831,806,403,500.00	40,003,766,300	26,462,317,000	
Total For ES23								337,831,806,403,500.00	40,003,766,300	26,462,317,000	
ES26 On 02/04/2026 Spot Bond			8.84000	96.47899	8.84500	96.37659		219,614,371,548,000.00	24,843,254,700	21,909,600,000	
Total ES26 SPOT								219,614,371,548,000.00	24,843,254,700	21,909,600,000	
Total For ES26								219,614,371,548,000.00	24,843,254,700	21,909,600,000	
ES33 On 15/09/2033 Spot Bond			9.52500	82.36875	9.57000	81.96920		590,417,861,580,000.00	61,986,127,200	173,147,127,200	
Total ES33 SPOT								590,417,861,580,000.00	61,986,127,200	173,147,127,200	
Total For ES33								590,417,861,580,000.00	61,986,127,200	173,147,127,200	
ES42 On 25/04/2042 Spot Bond			9.63000	92.44411	9.67000	92.02542		989,001,000,000,000.00	102,700,000,000	55,200,000,000	
Total ES42 SPOT								989,001,000,000,000.00	102,700,000,000	55,200,000,000	
Total For ES42								989,001,000,000,000.00	102,700,000,000	55,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.59117		100.52712		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				100.58555		100.51940		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB01 On 24/08/2015 Spot Bond				100.44377		100.38003		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				101.18360		101.12134		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				101.64657		101.58472		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				101.22117		101.16400				0.00	0	0
Total FIFC09 SPOT										0.00	0	0
Total For FIFC09										0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.31601		100.26334				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond			100.00000	67.46765	100.00000	100.00000		440,000,000,000,000.00		44,400,000,000	20,000,000,000	
Total FIFC12 SPOT								10,000,000,000,000.00		44,400,000,000	20,000,000,000	
Total For FIFC12								10,000,000,000,000.00		44,400,000,000	20,000,000,000	
FR002L On 02/08/2023 Spot Bond			100.00000	11.41709	100.00000	11.33432				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	11.11125	100.00000	11.03069				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.68483		101.62226				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.75613		101.69111				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.89843		101.82849				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				102.04030		101.96546				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.62000	100.00000	6.60500	99.94574				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.20500	99.53218	9.19000	99.51007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00957		100.03401			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				100.00950		100.03394			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				101.11727		101.05079			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				103.51562		103.45645			0.00	100,000,000	50,000,000
Total FRB11 SPOT									0.00	100,000,000	50,000,000
Total For FRB11									0.00	100,000,000	50,000,000
FRB12 On 02/06/2024 Spot Bond				100.29262		100.22400			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				100.29751		100.22776			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			10.11000	102.31180	10.10500	102.25303			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			11.00500	106.09569	10.99000	106.05375			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				100.66211		100.58615			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			2.17000	130.75626	2.17000	130.69743			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.18000	275.46490	2.18000	275.34051			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			2.37000	109.60919	2.33000	109.96541			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	159.62867	2.43500	160.18277				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	214.18576	2.29000	214.70400				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			7.63000	105.55040	7.61500	105.50088				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			7.83700	61.95802	7.83800	61.94245				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			9.46200	39.16296	9.46200	39.15216				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.70000	37.85392	9.70000	37.84306				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	68.48030	100.00000	68.09701				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	75.18910	100.00000	74.76196				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.33152		100.24793				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				99.82536		102.13913				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				99.84962		101.84056				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				99.83431		102.02890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				99.82514		102.01105				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				99.83337		101.91256				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				99.86480		99.78385				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				99.82801		101.97668				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				99.81712		102.10721				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				99.77453		102.61749				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				99.78121		102.53744				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	14.66664	100.09221	16.66519				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				99.84388		101.78655				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				114.29914		114.29914				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				99.82583		102.12967				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				99.80474		102.39152				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				105.25276		105.25276				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				99.83794		101.98287				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				99.83610		102.00587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				99.85088		101.82444				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				99.83661		101.87361				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				99.78599		102.48026				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				99.83949		101.83924				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	57.54440	13.22500	59.38371				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				99.84866		101.72926				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				99.84847		101.73155				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				99.79027		102.57552				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				99.84159		101.81405				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			3.61500	97.74555	3.57500	98.04826				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				99.83470		101.89652				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				99.83470		101.89652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.56763		100.49743				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				101.73739		101.66551				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	99.92909				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				99.84426		101.78197				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				99.84789		101.73842				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				101.00205		100.92322				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				99.82190		102.04997				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				100.71741		100.65321				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				100.99138		100.91336				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				101.17808		101.10249				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				99.79554		102.36586				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				99.83814		101.85528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				99.79573		102.36358				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				99.84961		101.71780				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				99.83661		101.87361				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				99.83661		101.87361				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00008		99.94478				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				101.49917		101.43717				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				101.58522		101.51973				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				101.70445		101.64631				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				101.30887		101.24862				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				102.05898		101.98356				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				101.29355		101.23289				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				101.68555		101.62724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				101.26902		101.20946				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				101.27267		101.21295				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				101.26520		101.19882				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				101.14278		101.08259				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				101.26520		101.19882				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				101.13788		101.07794				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.87664		100.80851				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.94527	8.75000	100.87407				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.67505		101.60798				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	8.85761	100.00000	11.58916				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.71029	100.00000	10.57321				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.96982		100.88450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				99.83733		101.98972				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				99.83830		101.97827				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.03186		100.04265				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				101.07828		101.01019				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			3.41000	120.46677	3.41000	120.40057				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				99.83531		102.01501				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				99.83363		102.03568				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			3.39000	120.62523	3.39000	120.55915				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			1.67000	127.80687	1.67000	127.75440				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			3.41000	120.46677	3.41000	120.40057				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			2.65000	125.62714	2.65000	125.56578				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			2.72000	132.70886	2.72000	132.64305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				101.21380		101.13732				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				99.85703		101.74861				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				99.83647		102.00127				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				103.96301		103.96301				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				99.80888		102.34107				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				99.81595		102.25384				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				99.83222		101.92629				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				99.83241		101.92400				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				103.74308		103.74308				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00006		99.94678				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	11.20637	100.00000	11.12513				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	21.70397	100.00000	21.54489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04I On 04/07/2015 Spot Bond			100.00000	64.45433	100.00000	63.85251				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	17.04794	100.00000	16.54806				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.79000	148.23041	4.79000	148.10421				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				101.62670		101.57213				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				102.48516		102.42878				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				102.67401		102.61660				0.00	5,600,000,000	2,800,000,000
Total FRJ17 SPOT										0.00	5,600,000,000	2,800,000,000
Total For FRJ17										0.00	5,600,000,000	2,800,000,000
FRJ18 On 21/02/2018 Spot Bond				102.12447		102.06641				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.61082		101.55156				0.00	0	30,000,000
Total FRJ19 SPOT										0.00	0	30,000,000
Total For FRJ19										0.00	0	30,000,000
FRJ20 On 20/09/2020 Spot Bond				98.93596		100.62685				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.68699		99.63075				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			2.09800	100.81423	2.06800	101.65386				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			2.47000	131.81675	2.47000	131.75429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 21/01/2017 Spot Bond				101.08258		101.02292				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	101.51509	10.38000	101.43032				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.51509	10.38000	101.43032				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				108.68000		108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.80330		100.75017				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS106 On 30/01/2016 Spot Bond				101.10676		101.03257				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.61000	106.38067	2.61000	106.32906				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.62000	204.89258	2.60000	205.37723				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.58000	106.95112	2.58000	106.89950				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				101.21539		101.16401				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.65000	204.01977	2.63000	204.50128				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.22156		101.14158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.47000	108.59876	2.43000	108.95037				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			2.67000	105.25072	2.67000	105.19916				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				101.37317		101.31808				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				51.37800		51.37800				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				100.69736		100.64279				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.77500	103.30802	2.77500	103.25652				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.77000	254.12752	2.75000	254.72191				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.69000	265.24801	2.69000	265.11728				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			2.19000	275.26004	2.19000	275.13553				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			2.91000	260.98235	2.91000	260.84908				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			2.54000	127.58487	2.54000	127.52368				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.01233		100.94836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.07000	127.60393	2.07000	127.54755				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				101.22054		101.15348				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.44978		101.38448				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				100.87679		100.81195				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			2.45000	106.27713	2.45000	106.22692				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	17.07324	104.97509	16.94257				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	20.84726	101.07593	20.69299				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	13.96435	100.44759	15.86190				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	21.26691	100.76967	24.12371				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.14000	115.58213	2.12000	116.00981				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.33000	110.01630	2.29000	110.37439				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.55860		98.55531				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			2.36000	109.71080	2.32000	110.06749				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				100.42466		100.35318				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			2.39000	343.61223	2.39000	343.45123				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.78066		100.71739				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.40783		100.34284				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				101.42348		101.35702				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.85000	100.96434	6.83500	100.88900				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			7.71500	100.51900	7.66000	100.55793				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			8.01000	101.28411	7.99500	101.25902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.20500	111.39931	8.18000	111.40565			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			8.73000	104.09052	8.71500	104.07990		1,687,509,000,000.00		193,300,000	828,500,000
Total FRX19 SPOT								1,687,509,000,000.00		193,300,000	828,500,000
Total For FRX19								1,687,509,000,000.00		193,300,000	828,500,000
FRX20 On 01/10/2020 Spot Bond			8.95000	103.06658	8.93500	103.06123			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			9.52500	90.16135	9.52500	90.09185			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			9.62000	110.07379	9.62500	109.95534			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			9.93000	101.34290	9.93500	101.22846			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			10.27000	94.58008	10.30500	94.24101			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			10.26500	82.32092	10.30500	81.95288			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				99.87769		101.49591			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				99.87303		101.55339			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				99.87115		101.57637			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				99.86642		101.63377				0.00	120,000,000	60,000,000
Total FS1A5 SPOT										0.00	120,000,000	60,000,000
Total For FS1A5										0.00	120,000,000	60,000,000
FS1B1 On 20/03/2038 Spot Bond				99.85891		101.72565				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				99.85329		101.79456				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				99.82898		102.09310				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.47415		100.41833				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				100.49513		100.43687				0.00	0	2,200,000,000
Total FS2A3 SPOT										0.00	0	2,200,000,000
Total For FS2A3										0.00	0	2,200,000,000
FS2A4 On 20/08/2038 Spot Bond				100.50009		100.44125				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.51409		100.45363				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				100.53514		100.47223				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				100.55268		100.48773				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				100.62972		100.55581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.55881		101.49621				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				101.78671		101.72834				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			9.02000	105.10210	9.00500	105.06023				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.71377		100.66279				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				99.28817		99.23733				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.97730		100.91780				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				100.99832		100.93758				0.00	0	700,000,000
Total GRH1A2 SPOT										0.00	0	700,000,000
Total For GRH1A2										0.00	0	700,000,000
GRH1A On 25/10/2017 Spot Bond				101.03895		100.97582				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				101.08933		101.02324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.15926		101.08905				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				100.14706		100.08397				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				101.43557		101.37829				0.00	10,000,000	30,000,000
Total GRT02 SPOT										0.00	10,000,000	30,000,000
Total For GRT02										0.00	10,000,000	30,000,000
GRT03 On 15/10/2015 Spot Bond				101.21697		101.15515				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				101.19912		101.14600				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				101.29366		101.23851				0.00	800,000,000	400,000,000
Total GRT05 SPOT										0.00	800,000,000	400,000,000
Total For GRT05										0.00	800,000,000	400,000,000
GRT06 On 11/12/2017 Spot Bond				100.07661		100.01915				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				100.53748		100.47171				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				99.80383		101.58703				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				100.39091		100.33474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				101.44682		101.38957				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				100.75689		102.66102				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				101.27959		101.20364				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.52475		101.46718				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00006		99.94194				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				100.83797		100.77601				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				100.90502		100.84229				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.83609		100.78490				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.66621		100.61496				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.15504		101.09152				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.47024	96.50575	7.47024	96.44706				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				101.20836		101.14196				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			8.47032	104.41639	8.47032	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				101.27689		101.20677				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			8.92053	104.41639	8.92053	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				101.36061		101.28596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.23583		101.17093				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				101.37739		101.30771				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				101.42787		101.35571				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				100.82919		100.76341				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			9.05000	102.55536	9.03500	102.51384				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.06000	108.98781	8.05500	108.94181		2,235,038,000,000.00		277,300,000	1,165,200,000	
Total HWAY20 SPOT								2,235,038,000,000.00		277,300,000	1,165,200,000	
Total For HWAY20								2,235,038,000,000.00		277,300,000	1,165,200,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	279.80929	1.97000	279.68771				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			1.99000	285.53831	1.99000	285.41376				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			9.47000	99.18248	9.49000	98.93299		185,296,649,000,000.00		19,566,700,000	9,160,500,000	
Total HWAY34 SPOT								185,296,649,000,000.00		19,566,700,000	9,160,500,000	
Total For HWAY34								185,296,649,000,000.00		19,566,700,000	9,160,500,000	
HWAY3 On 31/07/2035 Spot Bond			9.39500	99.82010	9.44000	99.34235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	62.31504	100.00000	61.86326			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	16.17780	100.00000	16.06051			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	95.65752	100.00000	94.92545			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	43.39465	100.00000	43.08003			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	22.15068	100.00000	21.99008			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	14.29544	100.00000	14.19180			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	66.13111	100.00000	65.65166			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.72000	116.43945	1.68000	116.82715		15,418,424,000,000.00	8,964,200,000	87,006,453,600	
Total I2025 SPOT								15,418,424,000,000.00	8,964,200,000	87,006,453,600	
Total For I2025								15,418,424,000,000.00	8,964,200,000	87,006,453,600	
I2038 On 31/01/2038 Spot Bond			1.85000	122.03379	1.85000	121.98207		169,308,855,000.00	91,518,300	97,791,672,200	
Total I2038 SPOT								169,308,855,000.00	91,518,300	97,791,672,200	
Total For I2038								169,308,855,000.00	91,518,300	97,791,672,200	
I2046 On 31/03/2046 Spot Bond			1.87000	123.83221	1.87000	123.77942		0.00	0	48,672,009,600	
Total I2046 SPOT								0.00	0	48,672,009,600	
Total For I2046								0.00	0	48,672,009,600	
I2050 On 31/12/2050 Spot Bond			1.91000	131.04816	1.88000	131.96587		312,094,000.00	163,400	24,377,433,600	
Total I2050 SPOT								312,094,000.00	163,400	24,377,433,600	
Total For I2050								312,094,000.00	163,400	24,377,433,600	
IBC01 On 16/03/2015 Spot Bond				95.50000		95.55000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBC01 SPOT										0.00	0	0
Total For IBC01										0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.52000	101.45438	7.50500	101.40119				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				100.63229		100.58001				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				102.46824		102.41369				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			8.20500	101.80723	8.15000	101.81806				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.92000	106.22132	7.90500	106.20100				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.02500	101.04766	7.97000	101.07992				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				100.78658		100.72832				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				100.83212		100.77057				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			1.49000	129.01006	1.49000	128.95912				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			2.14000	131.01729	2.14000	130.95867				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				101.70378		101.64881				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				102.63776		102.58013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.04000	106.16721	8.02500	106.14487			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.39761		100.34617			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				101.50059		101.44724			0.00	0	500,000,000
Total IBL42 SPOT									0.00	0	500,000,000
Total For IBL42									0.00	0	500,000,000
IBL43 On 15/11/2015 Spot Bond				100.88056		100.82325			0.00	0	225,000,000
Total IBL43 SPOT									0.00	0	225,000,000
Total For IBL43									0.00	0	225,000,000
IBL45 On 21/12/2018 Spot Bond			8.63500	99.63265	8.62000	99.61564			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.68000	95.20273	8.67500	95.15704		776,860,000,000.00		89,500,000	85,600,000
Total IBL46 SPOT								776,860,000,000.00		89,500,000	85,600,000
Total For IBL46								776,860,000,000.00		89,500,000	85,600,000
IBL48 On 19/03/2016 Spot Bond				100.24076		100.18771			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			8.12000	100.94303	8.10500	100.92207			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			9.15000	100.84605	9.14500	100.79488			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				100.85368		100.79583			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				100.87869		100.81921			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	99.78060	7.90000	99.71759			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.41500	100.00713	8.40000	99.98851				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				100.97218		100.90654				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				100.62104		100.56349				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			7.69000	102.54714	7.67500	102.51701				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			8.37500	103.74650	8.36000	103.73276				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.54500	105.14069	9.54500	105.06079				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.45714		101.39880				0.00	0	500,000,000
Total IBL61 SPOT										0.00	0	500,000,000
Total For IBL61										0.00	0	500,000,000
IBL62 On 24/04/2017 Spot Bond				100.98957		100.93179				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				100.90552		100.84687				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				100.92517		100.86528				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				100.94466		100.88355				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	0.00527	100.00000	0.00524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				101.11756		101.06059			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.06571		101.00588			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			8.76000	101.35956	8.75500	101.31135			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	102.03084	5.00000	101.98954			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	102.03084	5.00000	101.98954			0.00	0	0
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.61923	5.00000	100.57872			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	102.03084	5.00000	101.98954			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.01094	4.00000	99.97848			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.52762	100.00000	33.07145			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	33.33847	100.00000	32.88488			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	33.33847	100.00000	32.88488			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	110.36964	9.20000	110.28829			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				101.68955		101.62223				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				101.68955		101.62223				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				100.65012		100.57950				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	7.31207	100.00000	7.25848				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.56298		100.51087				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.95500	100.00891	8.90000	99.92904				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000				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				100.50830		100.42579				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	9.23828	100.00000	9.17130				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	64.45433	100.00000	63.85251				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	66.66670	100.00000	66.66667				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	74.94867	100.00000	74.48980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN262U SPOT									0.00	0	0
Total For IN262U									0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	80.75221	100.00000	80.21978			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total IN268U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For IN268U									10,000,000,000,000.00	20,000,000,000	20,000,000,000
IN441U On 07/10/2014 Spot Bond			100.00000	95.73586	100.00000	94.99943			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	94.03498	100.00000	98.41270			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	96.84519	100.00000	94.66072			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	87.89272	100.00000	85.96807			0.00	0	0
Total IN445U SPOT									0.00	0	0
Total For IN445U									0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	83.45034	100.00000	81.77013			0.00	0	0
Total IN446U SPOT									0.00	0	0
Total For IN446U									0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	93.76338	100.00000	91.64842			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	91.02244	100.00000	90.34653			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	89.46078	100.00000	88.80779			0.00	0	0
Total IN471U SPOT									0.00	0	0
Total For IN471U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA438 On 16/09/2014 Spot Bond			6.20000	99.88124	6.20000	99.88124			0.00	0	0
Total INA438 SPOT									0.00	0	0
Total For INA438									0.00	0	0
INA439 On 23/09/2014 Spot Bond			6.20000	99.76276	6.20000	99.76276			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA439 SPOT										0.00	0	0
Total For INA439										0.00	0	0
INA440 On 30/09/2014 Spot Bond			6.20000	99.64456	6.20000	99.64456				0.00	0	0
Total INA440 SPOT										0.00	0	0
Total For INA440										0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.20000	99.52663	6.20000	99.52663				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.30000	99.39952	6.30000	99.39952				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.30000	99.28029	6.30000	99.28029				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.30000	99.04268	6.30000	99.04268				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.40000	98.90741	6.40000	98.90741				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	98.66785	6.40000	98.66785				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total INA450 SPOT										0.00	0	0
Total For INA450										0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.90918		101.83294				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			11.15034	103.24131	11.10560	103.18270				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			11.15034	102.20579	11.10560	102.14777				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.93454		101.86502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.06137		100.05449				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.89587		101.82776				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	102.92570	6.50000	102.87175				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				99.82993		101.95378				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.43341		95.44484				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	99.93853				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				101.14588		101.08714				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				101.87973		101.80844				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				100.23203		100.16864				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				99.87295		101.43811				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				99.87391		101.42665				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				100.72308		100.66827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.60763		100.55296				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				100.50188		100.44714				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				100.49619		100.44206				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING247 On 17/09/2014 Spot Bond				102.95438		102.90568				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				101.06472		101.00993				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				101.98904		101.93479				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				101.45286		101.39971				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				101.04124		100.98668				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				102.03054		101.94680				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				100.31896		100.26518				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				102.51096		102.45301				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				99.08375		99.03189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.94152		100.85663				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	93.83033	100.00000	93.11224				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				101.45362		101.39538				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				101.25567		101.19304				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.27283		101.20937				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			8.71500	103.90700	8.66000	103.95958				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.49944		101.43844				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.53685		101.47434				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.56181		101.49830				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				101.03667		100.98651				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			9.31000	103.27347	9.30500	103.22143				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				101.88943		101.82587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.52000	107.84643	8.50500	107.81343			1,484,184,000,000.00	174,200,000	766,600,000
Total IPL6 SPOT									1,484,184,000,000.00	174,200,000	766,600,000
Total For IPL6									1,484,184,000,000.00	174,200,000	766,600,000
IPL7 On 05/04/2018 Spot Bond				101.39415		101.33151			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.37293		101.30865			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.84052		100.77750			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				100.50786		100.43111			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				99.83923		99.76994			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			8.70000	103.76328	8.68500	103.70207			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				101.54684		101.48333			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				100.16948		100.09679			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			3.23000	124.45799	3.23000	124.39140			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	139.99609	3.61500	140.45634			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.70364		101.63332			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				101.48698		101.41644				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				101.39436		101.32293				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				100.06558		99.99988				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				101.81001		101.74057				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			3.72000	96.81302	3.68000	97.11160				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			3.72000	103.04974	3.68000	103.19722				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				100.09218		100.02301				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				100.78323		100.70893				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	100.00000				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			10.25500	115.43730	10.24000	115.39074				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.38166		101.30127				0.00	0	200,000,000
Total IV09 SPOT										0.00	0	200,000,000
Total For IV09										0.00	0	200,000,000
IV19A On 31/03/2028 Spot Bond			3.75000	138.46668	3.71500	138.91974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	95.54974	100.00000	94.80519				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	99.20000	100.00000	96.87500				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	95.35436	100.00000	93.23537				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	90.57464	100.00000	88.66109				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	86.43255	100.00000	84.63187				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	82.32263	100.00000	99.32886				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				101.05300		100.99735				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				100.47373		100.41971				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.20000	96.99321	6.20000	96.99321				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			6.20000	99.49299	6.20000	99.49299				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.30000	99.36542	6.30000	99.36542				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.40000	98.51446	6.40000	98.51446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA449 SPOT										0.00	0	0
Total For IVA449										0.00	0	0
IVA450 On 11/12/2014 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total IVA450 SPOT										0.00	0	0
Total For IVA450										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.73545		100.66892				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				101.58032		101.52261				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				101.32655		101.26940				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.38444		101.32466				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.49313		100.43511				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				100.53158		100.46495				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				100.28578		100.22362				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				101.25576		101.19313				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				101.26434		101.20130				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.28151		101.21764				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				101.20425		101.14410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.14742		101.08431				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				100.97080		100.90804				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				99.92083		99.86125				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				100.61916		100.55828				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				100.37848		100.32122				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				100.37470		100.31801				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.53056		101.46624				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				101.20097		101.14445				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				101.04000		100.97933				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				100.86652		100.81034				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				99.92677		99.87162				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.56231		101.49980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.60436		101.54019				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				101.60435		101.54019				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.97500	102.73124	8.96000	102.71610				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	19.05438	100.00000	18.84025				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.89036	100.00000	11.73419				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				101.10206		101.04393				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			9.18000	102.17619	9.17500	102.12665				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				100.99018		100.92618				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.64067		100.57984				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	87.70235	100.00000	87.08904				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				100.98547		100.92041				0.00	408,000,000	204,000,000
Total JDG01 SPOT										0.00	408,000,000	204,000,000
Total For JDG01										0.00	408,000,000	204,000,000
JDG02L On 22/01/2015 Spot Bond			100.00000	92.30235	100.00000	91.62366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.25070		101.18723				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	34.81643	100.00000	34.56401				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.71096		101.64537				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	85.88235	100.00000	85.28037				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	84.43057	100.00000	83.85752				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	90.71044	100.00000	90.05470				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	77.93952	100.00000	77.47560				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	89.50741	100.00000	88.86960				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	66.08240	100.00000	65.60331				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00013		99.93999				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00015		99.93768				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.15386		100.08786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00030	100.00000	75.00028			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				100.31537		100.24505			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				101.11959		101.04241			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			8.57000	143.43970	8.57500	143.29226			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				101.89884		101.84384			0.00	1,600,000,000	800,000,000
Total LBK02 SPOT									0.00	1,600,000,000	800,000,000
Total For LBK02									0.00	1,600,000,000	800,000,000
LBK03 On 01/10/2016 Spot Bond				101.69405		101.63522			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				100.37274		100.30994			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				100.31879		100.25923			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				100.93233		100.86931			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			8.62000	98.27586	8.60500	98.24571		80,951,282,000,000.00	9,391,100,000	3,112,300,000	
Total LGL02 SPOT								80,951,282,000,000.00	9,391,100,000	3,112,300,000	
Total For LGL02								80,951,282,000,000.00	9,391,100,000	3,112,300,000	
LGL03 On 03/04/2018 Spot Bond			8.77000	100.05333	8.75500	100.02704		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			9.25000	100.40158	9.24500	100.34996		610,500,000,000.00	66,000,000	63,100,000	

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 LGL04 SPOT										610,500,000,000.00	66,000,000	63,100,000
Total For LGL04										610,500,000,000.00	66,000,000	63,100,000
LHL01 On 13/12/2015 Spot Bond				100.00030		99.91406				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			10.02000	103.49212	10.00500	103.42660				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				100.00039		99.90615				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				100.50791		100.44575				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				100.54123		100.47520				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				100.58104		100.51037				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				101.13827		101.08406				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				99.58327		99.53118				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				99.35951		99.30895				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				98.75432		98.70313				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				98.53606		98.48378				0.00	0	0
Total MAQ058 SPOT										0.00	0	0
Total For MAQ058										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	85.88235	100.00000	85.28037				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				100.22711		100.18454				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				100.22892		100.18596				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	80.57395	100.00000	80.04386				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	89.24205	100.00000	88.59223				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQ30 On 17/09/2014 Spot Bond			100.00000	99.45504	100.00000	98.64865				0.00	0	0
Total MAQ30U SPOT										0.00	0	0
Total For MAQ30U										0.00	0	0
MAQ31 On 25/09/2014 Spot Bond			100.00000	97.33333	100.00000	96.56085				0.00	0	0
Total MAQ31U SPOT										0.00	0	0
Total For MAQ31U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.60668		102.52164				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				101.33722		101.28057				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				101.30836		101.25178				0.00	0	1,200,000,000
Total MBF028 SPOT										0.00	0	1,200,000,000
Total For MBF028										0.00	0	1,200,000,000
MBF02 On 01/10/2015 Spot Bond				101.91082		101.85581				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF029 SPOT										0.00	0	100,000,000
Total For MBF029										0.00	0	100,000,000
MBF03:On 01/10/2017 Spot Bond				102.43092		102.37316				0.00	0	50,000,000
Total MBF030 SPOT										0.00	0	50,000,000
Total For MBF030										0.00	0	50,000,000
MBF03:On 28/03/2016 Spot Bond				101.69247		101.63671				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03:On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000				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				100.27017		100.29373				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				100.60419		100.55075				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				100.64076		100.58327				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				101.05651		101.00253				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				101.08181		101.02376				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04:On 06/08/2015 Spot Bond				100.67977		100.62429				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04:On 07/08/2016 Spot Bond				100.71543		100.65802				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04:On 07/08/2017 Spot Bond				100.73239		100.67367				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	87.68570	100.00000	87.07394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	25.77308	100.00000	25.58623			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	62.92256	100.00000	62.46637			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			8.55500	105.52821	8.54000	105.51243		402,940,500,000.00		47,100,000	132,100,000
Total MBSA01 SPOT								402,940,500,000.00		47,100,000	132,100,000
Total For MBSA01								402,940,500,000.00		47,100,000	132,100,000
MBSA0 On 15/04/2019 Spot Bond			8.44500	105.42819	8.43000	105.41349		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MCB3N On 13/12/2014 Spot Bond				100.00002		99.93747		0.00		0	0
Total MCB3M SPOT								0.00		0	0
Total For MCB3M								0.00		0	0
MCB5N On 13/12/2014 Spot Bond				100.00002		99.94190		0.00		0	0
Total MCB5M SPOT								0.00		0	0
Total For MCB5M								0.00		0	0
MCB6N On 13/01/2015 Spot Bond				101.16983		101.11133		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				103.04437		102.98214		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				103.06624		103.00358		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				103.17560		103.11076		0.00		0	0
Total MEFSA3 SPOT								0.00		0	0
Total For MEFSA3								0.00		0	0
MEFSA On 05/01/2019 Spot Bond				101.31689		101.25322		0.00		0	0
Total MEFSA4 SPOT								0.00		0	0
Total For MEFSA4								0.00		0	0
MEFSA On 05/07/2026 Spot Bond				101.38098		101.31451		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.85500	105.18747	7.84000	105.14940			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			8.62500	104.33019	8.61000	104.31236			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			9.43500	104.91746	9.43000	104.86514			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.41500	102.97802	6.40500	102.92721			0.00	0	0
Total MET01 SPOT									0.00	0	0
Total For MET01									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				99.87206		101.56485			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				99.86737		101.62229			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			9.45000	103.02789	9.44500	105.52696			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			7.67000	100.78458	7.65500	100.73714		65,136,401,200,000.00	8,492,360,000	16,577,280,000	
Total MGL01 SPOT								5,136,401,200,000.00	8,492,360,000	16,577,280,000	
Total For MGL01								5,136,401,200,000.00	8,492,360,000	16,577,280,000	
MIIL01 On 31/05/2015 Spot Bond				100.35783		100.29407			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			8.78000	102.55717	8.76500	102.52057			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				99.96133		99.90319			0.00	152,000,000	76,000,000
Total MMIG01 SPOT									0.00	152,000,000	76,000,000
Total For MMIG01									0.00	152,000,000	76,000,000
MMIG0 On 17/03/2026 Spot Bond			9.31000	103.56966	9.30500	103.51742			0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	13.58735	100.00000	13.48776			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				100.71741		100.66035			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			8.48000	102.47104	8.46500	102.43708			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			7.62000	102.97601	7.60500	102.92532			0.00	0	970,000,000
Total MTN03 SPOT									0.00	0	970,000,000
Total For MTN03									0.00	0	970,000,000
MTN04 On 13/07/2017 Spot Bond			8.42000	105.96056	8.40500	105.92750		757,800,000,000.00		90,000,000	510,000,000
Total MTN04 SPOT								757,800,000,000.00		90,000,000	510,000,000
Total For MTN04								757,800,000,000.00		90,000,000	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.57506	100.89771	6.52701			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.66188	100.61875	6.61331			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.63631		100.57589				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				100.64047		100.57964				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				100.69262		100.62689				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				100.75317		100.68172				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.63794	100.00000	0.63331				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.63794	100.00000	0.63331				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.91000	98.93194	8.91000	98.86166				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			7.59000	99.80494	7.59000	99.74434				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.97000	102.40883	8.96500	102.35899				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				100.98729		100.93496				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			8.76000	102.92786	8.75500	107.56321				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				100.53891		100.48127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.24500	102.92183	9.24500	107.70267			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				101.71369		101.65713			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 26/06/2021 Spot Bond			8.96000	103.59202	8.95500	103.59239			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.59429		100.53774			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.77401		101.71723			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				101.20689		101.15147			0.00	1,000,000,000	500,000,000
Total NBK16B SPOT									0.00	1,000,000,000	500,000,000
Total For NBK16B									0.00	1,000,000,000	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.48650		100.43062			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				99.86626		101.51837			0.00	600,000,000	300,000,000
Total NBK18B SPOT									0.00	600,000,000	300,000,000
Total For NBK18B									0.00	600,000,000	300,000,000
NBK19I On 26/06/2017 Spot Bond				101.48738		101.43136			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.56952		101.50763			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			7.22000	103.15798	7.20500	103.11304		128,679,172,000,000.00	17,822,600,000	9,591,300,000	
Total NBK2A SPOT								128,679,172,000,000.00	17,822,600,000	9,591,300,000	
Total For NBK2A								128,679,172,000,000.00	17,822,600,000	9,591,300,000	
NBK2B On 15/09/2015 Spot Bond				101.29149		101.23808		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.45500	111.92259	8.44000	111.91026			1,191,309,500,000.00	140,900,000	466,200,000
Total NBK3A SPOT									1,191,309,500,000.00	140,900,000	466,200,000
Total For NBK3A									1,191,309,500,000.00	140,900,000	466,200,000
NBK4 On 28/10/2024 Spot Bond			10.74500	35.60713	10.75000	35.56101			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			7.42000	105.21505	7.40500	105.16104			0.00	0	930,000,000
Total NBK6A SPOT									0.00	0	930,000,000
Total For NBK6A									0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				101.45865		101.39823			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.23098		101.16334			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			7.90500	106.52102	7.85000	106.53270			0.00	0	450,000,000
Total NBK9A SPOT									0.00	0	450,000,000
Total For NBK9A									0.00	0	450,000,000
NBK9B On 23/03/2016 Spot Bond				101.62435		101.56591			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									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				100.98665		100.92948			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				102.57723		102.52199			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				101.49382		101.42661				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				101.31494		101.24832				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				100.30089		100.23549				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				91.85081		91.79537				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				100.26477		100.20261				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				101.06793		101.00434				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.99030		100.92631				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				88.15307		88.09574				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				101.62667		101.56941				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				100.66781		100.60220				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				99.86126		99.80139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				99.86876		99.81212				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				102.21030		102.14705				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				99.87335		99.81868				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				99.86472		99.80686				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				99.86482		99.80699				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				100.87988		100.82032				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				99.84426		99.77766				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.91500	104.27035	9.92000	104.21165				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				99.84522		99.77903				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.95000	103.12674	9.95500	103.06755				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				99.84426		99.77766				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				99.85994		99.80004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				99.89992		99.83997				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				99.84273		99.77548				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				99.84082		99.77276				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.56000	101.81338	8.54500	101.75831				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				101.22327		101.15061				0.00	0	700,000,000
Total NED13 SPOT										0.00	0	700,000,000
Total For NED13										0.00	0	700,000,000
NED14 On 29/11/2023 Spot Bond				102.17367		102.10636				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.83500	108.45880	9.82000	108.52460				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				104.95963		104.88965				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				101.19733		101.14323				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.87000	115.02054	11.85500	114.96411				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				110.35266		110.28593				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				100.74828		100.67329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.20000	167.74138	2.20000	167.66536				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			8.50000	105.18493	8.49500	105.13686				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00894		100.03379				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	100.00000				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.13000	106.41251	9.12500	106.35701				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.48302		100.42250				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.63300		100.57727				0.00	0	1,000,000,000
Total NQ1A15 SPOT										0.00	0	1,000,000,000
Total For NQ1A15										0.00	0	1,000,000,000
NQ1A16 On 22/05/2048 Spot Bond				100.45709		100.39983				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.47334		100.41404				0.00	0	1,000,000,000
Total NQ1A17 SPOT										0.00	0	1,000,000,000
Total For NQ1A17										0.00	0	1,000,000,000
NQ1A18 On 22/05/2049 Spot Bond				100.46361		100.40554				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.33000	107.78957	9.32500	107.73702				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B11 On 22/05/2015 Spot Bond				100.47340		100.41410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1: On 22/05/2050 Spot Bond				100.48307		100.42254				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				100.47659		100.41688				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.53000	106.37744	9.52500	106.31832				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				100.49612		100.43396				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				100.48955		100.42821				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				100.49279		100.43105				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				100.61230		100.53551				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				100.57296		100.50113				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				100.50251		100.43955				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			8.31500	117.28498	8.30000	117.26363				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.03000	122.82857	9.00500	122.89901				0.00	0	2,200,000,000
Total NRA022 SPOT										0.00	0	2,200,000,000
Total For NRA022										0.00	0	2,200,000,000
NRA02: On 31/05/2023 Spot Bond			2.09500	172.96665	2.09500	172.88975				0.00	0	8,425,000,000

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 NRA023 SPOT									0.00	0	8,425,000,000
Total For NRA023									0.00	0	8,425,000,000
NRA023 On 30/11/2028 Spot Bond			9.61000	123.77804	9.60500	123.72682			0.00	0	3,720,000,000
Total NRA028 SPOT									0.00	0	3,720,000,000
Total For NRA028									0.00	0	3,720,000,000
NTC12 On 25/08/2016 Spot Bond				100.97102		100.90792			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.90373		100.84260			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				101.53189		101.47544			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				99.89071		99.83065			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				100.15876		100.09747			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				100.39238		100.32983			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.42950		100.35721			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.53076		100.44088			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.32333	100.00000	16.20499			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	42.44833	100.00000	42.14058			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.37000	105.05223	7.35500	105.00603		40,535,000,000.00		5,500,000	4,062,840,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML01 SPOT									40,535,000,000.00	5,500,000	4,062,840,300
Total For OML01									40,535,000,000.00	5,500,000	4,062,840,300
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.44687	100.00000	23.27688			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				96.70000		96.70000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	65.79569	100.00000	65.31867			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				100.68302		100.62501			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				100.98920		100.93127			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				100.26176		100.20549			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				100.13474		100.07698			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.71419		100.66193			0.00	0	0
Total PMM14 SPOT									0.00	0	0
Total For PMM14									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.69316		101.63474			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				102.07799		102.01757			0.00	0	2,000,000,000
Total PPC002 SPOT									0.00	0	2,000,000,000
Total For PPC002									0.00	0	2,000,000,000
PPC00 On 31/10/2019 Spot Bond				101.50880		101.44680			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.41000	103.98651	9.40500	103.98417			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.92578		100.86716				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				100.95238		100.89211				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				100.96435		100.90334				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.99094		100.92829				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				101.10521		101.03548				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				101.13177		101.06040				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				100.99748		100.93019				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			5.95000	100.00000	5.95000	99.95112			609,426,806,730,000.00	102,424,673,400	306,091,336,600	
Total R009 SPOT									19,426,806,730,000.00	102,424,673,400	306,091,336,600	
Total For R009									19,426,806,730,000.00	102,424,673,400	306,091,336,600	
R009P On 15/09/2014 Spot Bond			6.27000	100.00000	6.26000	99.94857			0.00	0	0	
Total R009P SPOT									0.00	0	0	
Total For R009P									0.00	0	0	
R010P On 21/12/2025 Spot Bond			7.99000	41.37218	7.99500	41.32321			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				100.00000	6.62000	106.49632			0.00	0	5,000,000,000	
Total R157 SPOT									0.00	0	5,000,000,000	
Total For R157									0.00	0	5,000,000,000	
R158 On 15/09/2015 Spot Bond			6.52000	106.65293	6.50500	106.61230			380,283,998,696,000.00	211,699,999,800	704,250,836,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158 SPOT									10,283,998,696,000.00	211,699,999,800	704,250,836,500
Total For R158									10,283,998,696,000.00	211,699,999,800	704,250,836,500
R158P On 15/09/2015 Spot Bond			6.60500	93.70836	6.55000	93.70902			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			6.70500	112.52311	6.65000	112.57268			514,531,079,805,500.00	225,880,847,100	483,532,177,000
Total R159 SPOT									14,531,079,805,500.00	225,880,847,100	483,532,177,000
Total For R159									14,531,079,805,500.00	225,880,847,100	483,532,177,000
R159P On 15/09/2016 Spot Bond			6.53500	87.93168	6.48000	87.97965			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.17000	120.27927	8.17500	120.15742			648,628,028,837,000.00	1,670,578,706,100	1,879,522,296,100
Total R186 SPOT									18,628,028,837,000.00	670,578,706,100	379,522,296,100
Total For R186									18,628,028,837,000.00	670,578,706,100	379,522,296,100
R187P On 21/12/2026 Spot Bond			7.91000	38.61729	7.91500	38.56997			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			7.83000	36.10151	7.83500	36.05575			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			1.69000	285.73067	1.69000	285.61300			12,202,273,200,000.00	7,220,280,000	31,626,107,900
Total R197 SPOT									12,202,273,200,000.00	7,220,280,000	31,626,107,900
Total For R197									12,202,273,200,000.00	7,220,280,000	31,626,107,900
R201 On 21/12/2014 Spot Bond			5.90000	102.76372	5.89000	102.71745			0.00	0	73,800,000,000
Total R201 SPOT									0.00	0	73,800,000,000
Total For R201									0.00	0	73,800,000,000
R202 On 07/12/2033 Spot Bond			1.82000	229.95118	1.80000	230.52713			342,583,878,000.00	188,232,900	155,296,371,300
Total R202 SPOT									342,583,878,000.00	188,232,900	155,296,371,300
Total For R202									342,583,878,000.00	188,232,900	155,296,371,300
R203 On 28/02/2023 Spot Bond			7.84500	99.73615	7.84500	99.67256			960,159,187,423,500.00	504,800,406,300	609,957,688,000
Total R203 SPOT									10,159,187,423,500.00	504,800,406,300	609,957,688,000
Total For R203									10,159,187,423,500.00	504,800,406,300	609,957,688,000
R203 On 15/09/2017 Spot Bond			6.92000	103.54815	6.90500	103.53174			459,479,027,248,000.00	355,416,044,400	608,444,224,400
Total R203 SPOT									19,479,027,248,000.00	355,416,044,400	608,444,224,400
Total For R203									19,479,027,248,000.00	355,416,044,400	608,444,224,400
R2030 On 31/01/2030 Spot Bond			8.57500	96.12291	8.59500	95.89407			518,875,848,210,000.00	177,128,378,800	413,857,678,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									18,875,848,210,000.00	177,128,378,800	413,857,678,800
Total For R2030									18,875,848,210,000.00	177,128,378,800	413,857,678,800
R2032 On 31/03/2032 Spot Bond			8.70500	99.72589	8.74500	99.31140			976,701,000,000,000.00	112,200,000,000	231,292,000,000
Total R2032 SPOT									16,701,000,000,000.00	112,200,000,000	231,292,000,000
Total For R2032									16,701,000,000,000.00	112,200,000,000	231,292,000,000
R2037 On 31/01/2037 Spot Bond			8.79500	98.18012	8.84000	97.68548			101,648,336,877,000.00	125,258,480,600	191,558,480,600
Total R2037 SPOT									11,648,336,877,000.00	125,258,480,600	191,558,480,600
Total For R2037									11,648,336,877,000.00	125,258,480,600	191,558,480,600
R204 On 21/12/2018 Spot Bond			7.20500	104.73740	7.19000	104.73200			177,922,940,105,000.00	302,279,381,000	371,127,254,300
Total R204 SPOT									17,922,940,105,000.00	302,279,381,000	371,127,254,300
Total For R204									17,922,940,105,000.00	302,279,381,000	371,127,254,300
R2044 On 31/01/2044 Spot Bond			8.86500	99.88028	8.91000	99.34830			408,676,500,000,000.00	46,100,000,000	108,500,000,000
Total R2044 SPOT									18,676,500,000,000.00	46,100,000,000	108,500,000,000
Total For R2044									18,676,500,000,000.00	46,100,000,000	108,500,000,000
R2048 On 28/02/2048 Spot Bond			8.85500	99.23495	8.90000	98.69023			326,686,137,698,000.00	375,684,487,600	436,778,600,000
Total R2048 SPOT									16,686,137,698,000.00	375,684,487,600	436,778,600,000
Total For R2048									16,686,137,698,000.00	375,684,487,600	436,778,600,000
R207 On 15/01/2020 Spot Bond			7.45000	100.33977	7.44500	100.30155			3.38e+017	5,369,037,547,600	5,679,114,900,000
Total R207 SPOT									3.38e+017	369,037,547,600	679,114,900,000
Total For R207									3.38e+017	369,037,547,600	679,114,900,000
R208 On 31/03/2021 Spot Bond			7.61000	98.72608	7.60500	98.69040			693,544,268,158,000.00	616,760,087,800	753,402,391,600
Total R208 SPOT									13,544,268,158,000.00	616,760,087,800	753,402,391,600
Total For R208									13,544,268,158,000.00	616,760,087,800	753,402,391,600
R209 On 31/03/2036 Spot Bond			8.71500	79.08236	8.76000	78.67510			755,975,368,800,000.00	775,212,320,000	740,091,742,100
Total R209 SPOT									15,975,368,800,000.00	775,212,320,000	740,091,742,100
Total For R209									15,975,368,800,000.00	775,212,320,000	740,091,742,100
R210 On 31/03/2028 Spot Bond			1.75000	173.18468	1.71500	173.80499			436,100,000.00	249,200	25,008,371,400
Total R210 SPOT									436,100,000.00	249,200	25,008,371,400
Total For R210									436,100,000.00	249,200	25,008,371,400
R211 On 31/01/2017 Spot Bond			0.79000	131.10585	0.79000	131.06152			2,370,140,462,000.00	3,000,177,800	82,086,915,600
Total R211 SPOT									2,370,140,462,000.00	3,000,177,800	82,086,915,600
Total For R211									2,370,140,462,000.00	3,000,177,800	82,086,915,600
R212 On 31/01/2022 Spot Bond			1.57000	136.09125	1.57000	136.03663			94,934,322,441,000.00	60,467,721,300	74,303,011,800
Total R212 SPOT									14,934,322,441,000.00	60,467,721,300	74,303,011,800
Total For R212									14,934,322,441,000.00	60,467,721,300	74,303,011,800
R213 On 28/02/2031 Spot Bond			8.59000	86.41144	8.62500	86.07733			384,631,823,966,000.00	277,605,567,400	390,623,419,000

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 R213 SPOT										14,631,823,966,000.00	277,605,567,400	390,623,419,000
Total For R213										14,631,823,966,000.00	277,605,567,400	390,623,419,000
R214 On 28/02/2041 Spot Bond			8.80500	76.76376	8.84500	76.38189				151,261,388,599,500.00	357,894,535,900	677,170,146,200
Total R214 SPOT										1,261,388,599,500.00	357,894,535,900	677,170,146,200
Total For R214										1,261,388,599,500.00	357,894,535,900	677,170,146,200
R226C On 15/09/2014 Spot Bond			5.87000	100.00000	5.86000	99.95186				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			6.76500	96.75419	6.71000	96.70186				0.00	0	0
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.60500	93.70836	6.55000	93.70902				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			6.52500	90.81803	6.47000	90.84346				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			6.53500	87.93168	6.48000	87.97965				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			5.90500	98.45497	5.89500	98.41060				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			6.67500	95.10088	6.62000	95.08884				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			6.54500	92.17602	6.49000	92.18988				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			6.52500	89.28566	6.47000	89.32302				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			6.58500	86.35105	6.53000	86.40975				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.89500	82.90822	6.88000	82.89550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.94500	80.01885	6.93000	80.01204				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			7.21000	76.59182	7.19500	76.58919				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			7.19000	73.98765	7.17500	73.99059				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.17000	71.48583	7.15500	71.49397				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			7.16000	69.04685	7.14500	69.05977				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			7.41000	65.73984	7.40500	65.71894				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			7.39000	63.46784	7.38500	63.44929				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			7.53000	60.64997	7.52500	60.63302				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			7.50000	58.57226	7.49500	58.55744				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			7.47000	56.58210	7.46500	56.56929				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			7.44000	54.67539	7.43500	54.66446				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			7.40000	52.89292	7.39500	52.88379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.36000	51.18834	7.35500	51.18090				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			8.11000	46.01014	8.11500	45.95858				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			8.07000	44.39198	8.07500	44.34130				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.03000	42.84723	8.03500	42.79742				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.99000	41.37218	7.99500	41.32321				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.95000	39.96330	7.95500	39.91517				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.91000	38.61729	7.91500	38.56997				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			7.87000	37.33102	7.87500	37.28449				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			7.83000	36.10151	7.83500	36.05575				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.59651		101.51607				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				100.50279		100.43051				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.60741		101.52782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				101.44457		101.36910				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.86000	100.00000	16.73777				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.76829	100.00000	9.69747				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	18.88008	100.00000	18.74320				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.88655		101.83126				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				100.07770		100.01943				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				100.57749		100.52326				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				99.82540		101.41421				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.48674		100.43459				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				101.20101		101.13828				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				100.92906		100.87043				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.20396		101.14131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.84400		100.77997				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				100.12470		100.01223				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				101.30127		101.24467				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				101.13146		101.06917				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				100.36892		100.30677				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				100.15059		100.08597				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				100.78941		100.70237				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				88.63981		93.71747				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				87.05243		92.68132				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				88.52235		92.80206				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				88.52235		92.80206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				102.36695		102.27619				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				88.63059		93.15266				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				88.91890		88.84381				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.48448	12.35000	103.38343				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.21746	100.00000	14.11438				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				101.36342		101.29408				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				101.24564		101.17715				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				100.00003		99.93385				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				100.71115		100.64438				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				99.82205		101.69745				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.65026	100.00000	3.62351				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	15.90544	100.00000	15.79013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	36.63574	100.00000	36.37013				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.33484	100.00000	13.23816				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	23.40650	100.00000	23.23680				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				105.28912		105.15284				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				78.75848		78.60628				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.91000	109.19080	8.90500	109.13819			560,439,000,000.00		62,900,000	772,800,000
Total RW21 SPOT									560,439,000,000.00		62,900,000	772,800,000
Total For RW21									560,439,000,000.00		62,900,000	772,800,000
RW23 On 10/12/2023 Spot Bond			9.09500	105.05012	9.09500	104.97356			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			9.74000	106.53062	9.77500	106.17396			0.00		0	0
Total RW28 SPOT									0.00		0	0
Total For RW28									0.00		0	0
SBC2 On 28/04/2016 Spot Bond				97.30717		97.65574			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			7.90500	109.08588	7.85000	109.13027			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				100.47477		100.40656			0.00		0	0
Total SBK13 SPOT									0.00		0	0
Total For SBK13									0.00		0	0
SBK14 On 01/12/2017 Spot Bond			8.97000	104.66032	8.95500	104.62675			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				102.22632		102.16375				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				101.34890		101.28948				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				101.03259		100.96449				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				101.19085		101.12153				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				101.16953		101.10145				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			7.17000	104.59150	7.15500	104.54168				0.00	0	1,070,000,000
Total SBK7 SPOT										0.00	0	1,070,000,000
Total For SBK7										0.00	0	1,070,000,000
SBK9 On 10/04/2018 Spot Bond			8.70500	102.69702	8.69000	102.67036				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			7.98000	105.20637	7.96500	105.15410				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	105.22598	7.96000	105.15904				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			7.77000	105.41258	7.75500	105.36196				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			8.32000	99.81748	8.30500	99.79033				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.91500	105.27013	7.90000	105.21837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.06500	105.12308	8.01000	105.10964				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				99.99994		99.94303				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				99.80619		101.99758				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.53860		101.47394				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.97000	102.28662	7.95500	102.26172				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				101.63210		101.57532				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				99.86234		99.80308				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				103.79253		105.63937				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			8.76000	109.44768	8.75500	109.39710				0.00	0	500,000,000
Total SBS19 SPOT										0.00	0	500,000,000
Total For SBS19										0.00	0	500,000,000
SBS20 On 15/05/2026 Spot Bond			9.82000	104.90903	9.82500	104.79241				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				100.69441		100.62619				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				100.81146		100.75728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.66940		100.60847			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.86263		102.80467			0.00	0	500,000,000
Total SBS24 SPOT									0.00	0	500,000,000
Total For SBS24									0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			8.30500	104.88489	8.29000	104.87354		3,302,898,500,000.00	397,700,000	1,257,400,000	
Total SBS25 SPOT								3,302,898,500,000.00	397,700,000	1,257,400,000	
Total For SBS25								3,302,898,500,000.00	397,700,000	1,257,400,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	13.70156	100.00000	13.61128		0.00	0	0	0
Total SBS26U SPOT								0.00	0	0	0
Total For SBS26U								0.00	0	0	0
SBS27 On 20/02/2024 Spot Bond			9.38500	105.29686	9.38500	105.21816		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				101.17409		101.11753		0.00	0	0	0
Total SBS28 SPOT								0.00	0	0	0
Total For SBS28								0.00	0	0	0
SBS29 On 12/06/2019 Spot Bond			8.89500	101.45292	8.89500	101.38058		0.00	0	0	0
Total SBS29 SPOT								0.00	0	0	0
Total For SBS29								0.00	0	0	0
SBS3 On 25/05/2026 Spot Bond			8.87000	97.68118	8.87500	97.57732		0.00	0	0	0
Total SBS3 SPOT								0.00	0	0	0
Total For SBS3								0.00	0	0	0
SBS30 On 12/06/2019 Spot Bond				100.05398		99.99999		0.00	0	0	0
Total SBS30 SPOT								0.00	0	0	0
Total For SBS30								0.00	0	0	0
SBS31 On 27/06/2027 Spot Bond			9.82000	102.25921	9.82500	102.14303		0.00	0	0	0
Total SBS31 SPOT								0.00	0	0	0
Total For SBS31								0.00	0	0	0
SBS32 On 19/09/2017 Spot Bond			100.00000	8.72734	100.00000	8.68868		0.00	0	0	0
Total SBS32 SPOT								0.00	0	0	0
Total For SBS32								0.00	0	0	0
SBS33 On 19/09/2019 Spot Bond			100.00000	1.72392	100.00000	1.71628		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.31000	99.17498	9.30500	99.12661				0.00	0	110,000,000
Total SBS4 SPOT										0.00	0	110,000,000
Total For SBS4										0.00	0	110,000,000
SBS9 On 07/07/2016 Spot Bond			7.75500	108.22606	7.70000	108.25448				0.00	0	330,000,000
Total SBS9 SPOT										0.00	0	330,000,000
Total For SBS9										0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.22000	274.64661	2.22000	274.52171				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.43500	129.17323	1.43500	129.12280				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				106.56000		106.78000				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				101.24388		101.18403				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	13.42177	100.00000	16.65558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.06000	127.33392	2.06000	127.27778				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.92570	6.50000	102.87175				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				99.97972		99.91508				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				101.58442		101.52126				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				103.63592		103.57387				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.95000	101.35752	8.93500	101.32113				0.00	0	270,000,000
Total SHS05 SPOT										0.00	0	270,000,000
Total For SHS05										0.00	0	270,000,000
SHS06 On 12/12/2017 Spot Bond				100.90274		100.84181				0.00	20,000,000	20,000,000
Total SHS06 SPOT										0.00	20,000,000	20,000,000
Total For SHS06										0.00	20,000,000	20,000,000
SHS07 On 10/04/2016 Spot Bond				101.63890		101.57741				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				99.85191		99.78857				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				99.87485		99.82083				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	14.33015	100.00000	14.22626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.05837		99.99994				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	57.58344	100.00000	57.04578				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				99.96044		99.90118				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS15 On 19/09/2014 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	25.33919	100.00000	25.15548				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	28.64036	100.00000	28.37294				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	21.52597	100.00000	21.32498				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.26000	102.33693	9.24500	102.35043				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.73804		100.66923				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.81040		100.73517				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.95500	103.73929	7.90000	103.77169				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.80500	100.37830	8.79000	100.35662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.27000	99.94781	8.25500	99.92103			6,491,950,000,000.00	785,000,000	2,312,500,000
Total SNT01 SPOT									6,491,950,000,000.00	785,000,000	2,312,500,000
Total For SNT01									6,491,950,000,000.00	785,000,000	2,312,500,000
SPDA2 On 21/08/2016 Spot Bond				100.50387		100.44218			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				100.76187		100.70371			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				100.50730		100.44521			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond			100.00000	0.03358	100.00000	0.03313			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond			100.00000	0.03358	100.00000	0.03313			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.95980		100.89498			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			8.02000	104.68315	8.00500	104.64077			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				101.26147		101.20157			0.00	0	200,000,000
Total SSA02 SPOT									0.00	0	200,000,000
Total For SSA02									0.00	0	200,000,000
SSA04 On 16/04/2016 Spot Bond				101.50182		101.44359			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				101.20452		101.14228			0.00	0	40,000,000
Total SSA05 SPOT									0.00	0	40,000,000
Total For SSA05									0.00	0	40,000,000
SSA06 On 16/04/2020 Spot Bond			9.16000	98.60811	9.15500	98.55663			2,480,528,000,000.00	270,800,000	1,658,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA06 SPOT									2,480,528,000,000.00	270,800,000	1,658,900,000
Total For SSA06									2,480,528,000,000.00	270,800,000	1,658,900,000
SSN00: On 01/03/2017 Spot Bond				100.30653		100.23991			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00: On 26/03/2017 Spot Bond				101.76837		101.70193			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				101.10326		101.03761			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			9.21800	91.16823	9.21300	91.12327			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.71000	93.47397	8.70500	93.43175			0.00	0	5,700,000,000
Total SSN005 SPOT									0.00	0	5,700,000,000
Total For SSN005									0.00	0	5,700,000,000
SSN00: On 21/12/2014 Spot Bond			7.14500	102.43005	7.13500	102.37381			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.71000	95.08155	8.70500	95.03569			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				99.93827		99.87643			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			8.10000	100.39252	8.08500	100.36701			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			2.47000	108.59876	2.43000	108.95037			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			8.15500	101.31082	8.14000	101.29756			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				100.53430		100.45285			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.77000	107.58875	9.77500	107.46807				0.00	0	5,000,000,000
Total SSN017 SPOT										0.00	0	5,000,000,000
Total For SSN017										0.00	0	5,000,000,000
SSN017 On 02/09/2016 Spot Bond				100.25278		100.19338				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 18/09/2014 Spot Bond				99.94162		99.88301				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.82000	77.49478	9.85500	77.19955				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				101.16792		101.10364				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				99.84816		99.78263				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				101.16760		101.10581				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				99.98359		99.93435				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				99.39236		99.34172				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.06051		100.74236				0.00	7,800,000,000	3,900,000,000
Total SY1138 SPOT										0.00	7,800,000,000	3,900,000,000
Total For SY1138										0.00	7,800,000,000	3,900,000,000
SY1139 On 11/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1139 SPOT										0.00	0	0
Total For SY1139										0.00	0	0
SY1141 On 15/09/2014 Spot Bond				100.00000	0.00000	99.95051				0.00	0	0
Total SY1141 SPOT										0.00	0	0
Total For SY1141										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	85.88235	100.00000	85.28037				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				98.89987		98.84830				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1144 On 22/09/2014 Spot Bond				99.88053		99.82933				0.00	0	0
Total SY1144 SPOT										0.00	0	0
Total For SY1144										0.00	0	0
SY1146 On 16/09/2014 Spot Bond				99.98290		99.93159				0.00	0	0
Total SY1146 SPOT										0.00	0	0
Total For SY1146										0.00	0	0
SY1147 On 22/09/2014 Spot Bond				99.97938		99.91751				0.00	0	0
Total SY1147 SPOT										0.00	0	0
Total For SY1147										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				99.68710		99.55300				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				99.96580		99.91451				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1152 On 22/09/2014 Spot Bond				99.88013		99.82875				0.00	0	0
Total SY1152 SPOT										0.00	0	0
Total For SY1152										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				98.79714		98.74559				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1155 On 26/09/2014 Spot Bond				99.81061		99.75896				0.00	0	0
Total SY1155 SPOT										0.00	0	0
Total For SY1155										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				99.44373		99.29203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1157 On 29/09/2014 Spot Bond				99.75896		99.70731				0.00	0	0
Total SY1157 SPOT										0.00	0	0
Total For SY1157										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				98.67421		98.62255				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1159 On 29/09/2014 Spot Bond				99.75898		99.70733				0.00	0	0
Total SY1159 SPOT										0.00	0	0
Total For SY1159										0.00	0	0
SY1160 On 06/10/2014 Spot Bond				99.63755		99.58577				0.00	0	0
Total SY1160 SPOT										0.00	0	0
Total For SY1160										0.00	0	0
SY1161 On 09/10/2014 Spot Bond				99.58594		99.53418				0.00	12,500,000,000	12,500,000,000
Total SY1161 SPOT										0.00	12,500,000,000	12,500,000,000
Total For SY1161										0.00	12,500,000,000	12,500,000,000
SY1162 On 09/12/2014 Spot Bond				98.52555		98.47351				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1163 On 10/10/2014 Spot Bond				99.56834	100.00000	92.87532				0.00	5,100,000,000	5,100,000,000
Total SY1163 SPOT										0.00	5,100,000,000	5,100,000,000
Total For SY1163										0.00	5,100,000,000	5,100,000,000
SY1164 On 10/12/2014 Spot Bond				98.53514	100.00000	80.39648				0.00	15,000,000,000	5,000,000,000
Total SY1164 SPOT										0.00	15,000,000,000	5,000,000,000
Total For SY1164										0.00	15,000,000,000	5,000,000,000
SY1165 On 29/09/2014 Spot Bond			100.00000	96.30607	100.00000	95.54974				0.00	0	0
Total SY1165 SPOT										0.00	0	0
Total For SY1165										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.98000	104.94839	6.96500	104.90491				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			8.78000	105.65924	8.78500	105.54957				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	91.42461	100.00000	90.75237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TF105U SPOT									0.00	0	0
Total For TF105U									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	38.96005	100.00000	38.67758			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				101.08872		101.03177			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				100.76950		100.71246			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.25412		100.19440			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				100.44542		100.39214			0.00	1,100,000,000	550,000,000
Total TFS121 SPOT									0.00	1,100,000,000	550,000,000
Total For TFS121									0.00	1,100,000,000	550,000,000
TFS122 On 20/03/2017 Spot Bond				99.87681		99.82358			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.87025		99.81421			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS125 On 23/10/2014 Spot Bond				99.33368		99.28107			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond				98.82580		98.77323			0.00	0	0
Total TFS126 SPOT									0.00	0	0
Total For TFS126									0.00	0	0
TFS127 On 04/12/2014 Spot Bond				98.63243		98.58115			0.00	0	0
Total TFS127 SPOT									0.00	0	0
Total For TFS127									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.89872		100.84172			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.95500	102.41110	7.90000	102.44102			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.15627		101.09453				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				101.18815		101.12474				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	101.23901	7.83000	101.17565				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				101.13874		101.07791				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				101.17858		101.11569				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				101.19559		101.12967				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.13874		101.07791				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				101.17858		101.11569				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	101.13425	7.16000	101.07627				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				101.25662		101.18967				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				101.25026		101.18363				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				101.40296		101.32838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				101.38230		101.30879				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				102.00469		101.89852				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				101.93366		101.83123				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				101.13714		101.07640				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				101.18815		101.12474				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.28527	8.73000	101.26175				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				101.13236		101.07186				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				101.17858		101.11569				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.67500	99.68018	8.66000	99.70502				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.12279		101.06279				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				101.17858		101.11569				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.25980		101.19268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.24229		101.17609				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.23593		101.17005				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.39978		101.32536				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.39343		101.31934				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				101.33778		101.26659				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.89417		101.79382				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.90049		101.79981				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.86889		101.76987				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				101.19311		101.13080				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	6.66649	101.06155	6.61769				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				101.13236		101.07186				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				101.25246		101.19559				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A3 SPOT										0.00	0	2,000,000,000
Total For THE8A3										0.00	0	2,000,000,000
THE8B On 18/04/2036 Spot Bond				101.27573		101.20778				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				101.33937		101.26810				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				102.01100		101.90450				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				101.50449		101.44619				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				101.16903		101.10795				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				101.18508		101.12318				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				101.16903		101.10795				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				101.18508		101.12318				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				101.19311		101.13080				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				101.15939		101.09881				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				101.18508		101.12318				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				101.27337		101.20692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B:On 18/07/2039 Spot Bond				101.27337		101.20692			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				101.27337		101.20692			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				101.40170		101.32864			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				101.43376		101.35906			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				101.39368		101.32104			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				102.03393		101.92819			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				102.07387		101.96606			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				102.05789		101.95092			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.42000	107.16710	7.40500	107.11243			0.00	0	1,270,000,000
Total TL15 SPOT									0.00	0	1,270,000,000
Total For TL15									0.00	0	1,270,000,000
TL20 On 22/02/2020 Spot Bond			9.40000	89.29318	9.39500	89.24597		47,000,000,000,000.00		5,000,000,000	5,000,000,000
Total TL20 SPOT								17,000,000,000,000.00		5,000,000,000	5,000,000,000
Total For TL20								17,000,000,000,000.00		5,000,000,000	5,000,000,000
TN17 On 14/11/2017 Spot Bond			7.76000	107.20666	7.74500	107.18271		21,109,528,000,000.00		2,720,300,000	67,403,350,000
Total TN17 SPOT								1,109,528,000,000.00		2,720,300,000	67,403,350,000
Total For TN17								1,109,528,000,000.00		2,720,300,000	67,403,350,000
TN20 On 17/09/2020 Spot Bond			9.01000	106.74027	9.00500	106.68740		2,264,587,816,000.00		251,341,600	15,778,941,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20 SPOT									2,264,587,816,000.00	251,341,600	15,778,941,600
Total For TN20									2,264,587,816,000.00	251,341,600	15,778,941,600
TN20U On 14/04/2020 Spot Bond			100.00000	0.79273	100.00000	0.78533			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			9.16500	113.82527	9.16500	113.74215			0.00	0	6,680,000,000
Total TN23 SPOT									0.00	0	6,680,000,000
Total For TN23									0.00	0	6,680,000,000
TN25 On 19/08/2025 Spot Bond			9.51000	100.61622	9.51500	100.50652			0.00	0	16,500,000,000
Total TN25 SPOT									0.00	0	16,500,000,000
Total For TN25									0.00	0	16,500,000,000
TN27 On 14/11/2027 Spot Bond			9.57000	98.02030	9.57500	97.90994		4,406,028,000,000.00		460,400,000	3,340,100,000
Total TN27 SPOT								4,406,028,000,000.00		460,400,000	3,340,100,000
Total For TN27								4,406,028,000,000.00		460,400,000	3,340,100,000
TNF16 On 10/06/2016 Spot Bond				100.50016		100.52366			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				101.55937		101.50107			0.00	0	2,200,000,000
Total TNF18 SPOT									0.00	0	2,200,000,000
Total For TNF18									0.00	0	2,200,000,000
TORQ2 On 15/04/2022 Spot Bond				100.62752		100.56583			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				100.64351		100.58027			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				100.64511		100.58171			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				100.72378		100.65270			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				100.88677		100.79981			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.63366		100.57035			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				101.47952		101.42420				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				101.33684		101.27668				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.36549		101.30410				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				101.18842		101.13111				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				101.27115		101.21004				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.58592	10.00000	100.33251				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.59621	9.75000	100.32421				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.60769	100.00000	10.32535				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	99.93935				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	99.93566				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	99.93360				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	99.93319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92170				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	99.89627				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.38630	100.00000	13.21048				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				99.73086		99.68336				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				99.05617		99.00817				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				98.84641		98.79900				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP155 On 22/01/2015 Spot Bond				97.86910		97.81955				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				97.25917		97.20167				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				96.36294		96.31859				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				96.81208		96.75615				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				99.94870		99.89740				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				96.60973		96.55475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				96.37312		96.31844				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				99.47261		99.42157				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				96.13933		96.08496				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				95.42870		95.37492				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				95.15392		95.09988				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				98.01398		97.96217				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				94.47016		94.41430				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				94.31330		94.25844				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				94.00148		93.94611				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				93.66798		93.61195				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				93.38549		93.32927				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	13.01092	100.00000	12.91659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	83.48084	100.00000	82.40598				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.95553		100.90434				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				100.93847		100.88728				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.90724		100.85589				0.00	6,500,000,000	6,500,000,000
Total TWC060 SPOT										0.00	6,500,000,000	6,500,000,000
Total For TWC060										0.00	6,500,000,000	6,500,000,000
TWC06 On 20/10/2014 Spot Bond				100.89155		100.84012				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				100.83877		100.78742				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.54687		100.49395				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.47527		100.42247				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.43966		100.38690				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				101.01034		100.95315				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.49103		100.43210				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.92031		100.86822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.44308		100.38991				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.01000	108.52243	9.00500	108.46857				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				101.39609		101.34012				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				101.36353		101.30910				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.74991		100.68909				0.00	0	2,000,000,000
Total VKE01 SPOT										0.00	0	2,000,000,000
Total For VKE01										0.00	0	2,000,000,000
VKE02 On 08/05/2016 Spot Bond				100.77448		100.71169				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				100.77557		100.71271				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				101.50024		101.44040				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.54239		101.48089				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			7.09500	112.18751	7.04000	112.21634				0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			1.28000	240.21812	1.28000	240.12734				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.84000	104.12648	6.82500	104.07979				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			7.42000	106.47439	7.40500	106.44829				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			7.76000	107.47717	7.74500	107.47050				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.07500	106.82937	8.07000	106.78356				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			8.15000	106.99168	8.14500	106.94819				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			6.47000	95.08946	6.45500	95.05114				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			6.40000	93.34671	6.38500	93.31346				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.91500	98.78337	5.90500	98.73806				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			6.47000	95.07300	6.45500	95.03473				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			7.15000	70.17897	7.13500	70.19009				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	46.78473	100.00000	46.51895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	24.76374	100.00000	24.62306				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										4.02e+017	158,555,880,000	397,794,964,000
Total for SPOT :										4.02e+017	158,555,880,000	397,794,964,000
Total Futures										4.02e+017	158,555,883,492	397,795,331,485
Total Options										0.00	0	68,489
Grand Total:										4.02e+017	158,555,883,492	397,795,399,974