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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			124.17239	124.17239	124.16707	124.16707			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.56199	124.56199	124.55800	124.55800			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			10,177.07000	10.17707	10,182,390		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			10,167.07000	10.16707	10,172,390		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			10,157.07000	10.15707	10,162,390		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			2,548.00000	2.54800	2,551,990		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			2,568.00000	2.56800	2,571,990		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,558.00000	2.55800	2,561,990		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	07/08/2014	Bond Future			9.67645	84.25391	9.67252	84.28287			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.77687	81.72829	9.77267	81.75871			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.87729	82.99333	9.87286	83.02487			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,336.18000	3.33618	3,307,220		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,405.21000	3.40521	3,376,250		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,474.14000	3.47414	3,445,180		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,618.32000	3.61832	3,587,900		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			3,685.77000	3.68577	3,655,350		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			3,753.12000	3.75312	3,722,700		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			897.79000	0.89779	866,250		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			967.75000	0.96775	936,210		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			827.74000	0.82774	796,200		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			117.23186	117.23186	117.22777	117.22777			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.99840	118.99840	118.99555	118.99555			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,237.77000	8.23777	8,241,860		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,227.77000	8.22777	8,231,860		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,217.77000	8.21777	8,221,860		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			2,005.55000	2.00555	2,008,400		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,995.55000	1.99555	1,998,400		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,985.55000	1.98555	1,988,400		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			122.11005	122.11005	122.10510	122.10510			0.00	0	1,061
I2038	On	06/11/2014			123.95002	123.95002	123.94642	123.94642			0.00	0	0
Total I2038 Future											0.00	0	1,061
I2038	On	07/08/2014	105.99	Call			16,115.10000	16.11510	16,120,050		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			16,105.10000	16.10510	16,110,050		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			16,095.10000	16.09510	16,100,050		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,956.42000	3.95642	3,960,020		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			3,946.42000	3.94642	3,950,020		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			3,936.42000	3.93642	3,940,020		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	1,061
I2046	On	07/08/2014			121.84357	121.84357	121.83840	121.83840			0.00	0	5,348
I2046	On	06/11/2014			122.33429	122.33429	122.33019	122.33019			0.00	0	0
Total I2046 Future											0.00	0	5,348
I2046	On	07/08/2014	104.43	Call			17,408.40000	17.40840	17,413,570		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			17,398.40000	17.39840	17,403,570		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			17,388.40000	17.38840	17,393,570		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			17,900.19000	17.90019	17,904,290		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			17,890.19000	17.89019	17,894,290		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			17,880.19000	17.88019	17,884,290		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,348
I2050	On	07/08/2014			127.51690	127.51690	127.51125	127.51125			0.00	0	2,800
I2050	On	06/11/2014			129.43809	129.43809	129.43400	129.43400			0.00	0	0
Total I2050 Future											0.00	0	2,800
I2050	On	07/08/2014	112.01	Call			15,501.25000	15.50125	15,506,900		0.00	0	0

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	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,521.25000	15.52125	15,526,900		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			15,511.25000	15.51125	15,516,900		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			3,444.00000	3.44400	3,448,090		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,434.00000	3.43400	3,438,090		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,424.00000	3.42400	3,428,090		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,800
R157	On	07/08/2014	Bond Future			6.79814	112.42845	6.78381	112.44410		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.04072	107.29623	7.02036	107.31337		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.41640	108.95732	7.38532	108.97562		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			132.63000	0.13263	119,990	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			169.55000	0.16955	172,560	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			137.87000	0.13787	125,020	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			163.87000	0.16387	166,670	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			127.67000	0.12767	115,230	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			175.51000	0.17551	178,720	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			748.36000	0.74836	761,580	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			46.93000	0.04693	42,940	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			741.04000	0.74104	754,190	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			48.15000	0.04815	44,080	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			733.76000	0.73376	746,830	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			45.74000	0.04574	41,820	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			888.25000	0.88825	871,740	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			90.23000	0.09023	92,020	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			892.97000	0.89297	876,440	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			89.15000	0.08915	90,920	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			883.53000	0.88353	867,040	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			91.32000	0.09132	93,130	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	6,048
R186	On	07/08/2014	Bond Future			8.34813	117.86497	8.33381	117.98639		9.32	29,466,242.50	250	48,910
R186	On	06/11/2014	Bond Future			8.42738	119.62639	8.41238	119.75089		10.15	0.00	0	103
R186	On	05/02/2015	Bond Future			8.50359	116.18244	8.48791	116.30986		10.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												29,466,242.50	250	49,013
R186	On	07/08/2014	Bond Future	8.70	Call			3,486.42000	3.48642	3,349,810	9.57	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			436.17000	0.43617	420,980	9.57	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Call			1,337.21000	1.33721	1,225,630	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,624.57000	1.62457	1,634,410	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,083.39000	7.08339	6,955,940	9.84	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			45.73000	0.04573	39,700	9.84	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,922.44000	1.92244	1,797,040	9.42	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,110.25000	1.11025	1,106,270	9.42	0.00	0	105
R186	On	07/08/2014	Bond Future	8.31	Call			1,377.93000	1.37793	1,265,100	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,580.19000	1.58019	1,588,780	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,004.90000	5.00490	4,870,900	9.69	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			175.52000	0.17552	162,940	9.69	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,297.23000	1.29723	1,186,940	9.34	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,669.77000	1.66977	1,680,900	9.34	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			59.10000	0.05910	43,860	9.08	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,523.20000	6.52320	6,629,380	9.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			460.07000	0.46007	394,720	9.23	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,340.83000	3.34083	3,396,900	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,145.04000	1.14504	1,040,170	9.32	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			1,859.17000	1.85917	1,875,720	9.32	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			841.52000	0.84152	842,160	10.46	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,901.90000	1.90190	1,822,640	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,195.31000	4.19531	4,240,550	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,934.34000	1.93434	1,854,390	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,142.44000	4.14244	4,186,990	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,967.12000	1.96712	1,886,490	10.03	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,090.00000	4.09000	4,133,870	10.03	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,903.67000	6.90367	6,779,810	10.46	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,208.07000	6.20807	6,098,100	10.78	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,145.82000	2.14582	2,163,270	10.78	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,923.53000	4.92353	4,822,140	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,898.42000	2.89842	2,924,450	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,970.40000	4.97040	4,868,650	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,865.98000	2.86598	2,891,650	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,017.49000	5.01749	4,915,370	10.66	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,833.83000	2.83383	2,859,130	10.66	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												29,466,242.50	250	66,183
R197	On	07/08/2014	Bond Future			287.50515	287.50515	287.27402	287.27402			0.00	0	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			291.83704	291.83704	291.60557	291.60557			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			17,264.02000	17.26402	17,495,150		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			17,284.02000	17.28402	17,515,150		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			17,274.02000	17.27402	17,505,150		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		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			6,595.57000	6.59557	6,827,040		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			6,615.57000	6.61557	6,847,040		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			6,605.57000	6.60557	6,837,040		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.98316	102.18079	5.96408	102.18764		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			50.12000	0.05012	44,510	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			285.53000	0.28553	286,770	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			48.37000	0.04837	42,870	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			290.99000	0.29099	292,340	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			49.24000	0.04924	43,690	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			288.25000	0.28825	289,550	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			229.85694	229.85694	229.84815	229.84815		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			233.32015	233.32015	233.31374	233.31374			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	208.01	Call			21,844.15000	21.84415	21,850,920	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			6.00000	0.00600	3,980	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,864.09000	21.86409	21,870,880	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			5.94000	0.00594	3,940	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,854.12000	21.85412	21,860,900	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			5.97000	0.00597	3,960	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,303.74000	6.30374	6,310,150		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			6,323.74000	6.32374	6,330,150		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Call			6,313.74000	6.31374	6,320,150		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,627
R2023	On	07/08/2014	Bond Future			8.19780	100.75307	8.19374	100.77726		7.68	0.00	0	11,508
R2023	On	06/11/2014	Bond Future			8.28814	98.33849	8.28371	98.36418		8.54	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.37763	99.86040	8.37286	99.88731		8.77	0.00	0	0
Total R2023 Future												0.00	0	11,508
R2023	On	07/08/2014	Bond Future	8.49	Call			2,138.34000	2.13834	2,089,210	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			393.06000	0.39306	368,120	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,182.38000	2.18238	2,133,550	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			378.89000	0.37889	354,250	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,226.79000	2.22679	2,178,260	7.81	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			365.13000	0.36513	340,790	7.81	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,099.77000	3.09977	3,061,320	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,230.34000	1.23034	1,217,580	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,026.72000	3.02672	2,988,320	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,270.55000	1.27055	1,257,840	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,063.14000	3.06314	3,024,710	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,250.32000	1.25032	1,237,580	8.68	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,831.83000	1.83183	1,824,150	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,909.21000	3.90921	3,874,580	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,811.36000	1.81136	1,803,640	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,943.75000	3.94375	3,909,080	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,791.07000	1.79107	1,783,310	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,874.81000	3.87481	3,840,220	8.87	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	11,508
R203	On	07/08/2014	Bond Future			7.36265	105.76622	7.34329	105.81974		2.99	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.49506	103.18369	7.47330	103.23920		3.09	0.00	0	200
R203	On	05/02/2015	Bond Future			7.63589	104.78074	7.61139	104.83793		3.04	0.00	0	0
Total R203 Future												0.00	0	24,551
R203	On	07/08/2014	Bond Future	6.84	Call			43.79000	0.04379	33,440	2.93	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,447.22000	1.44722	1,490,390	2.93	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			354.81000	0.35481	315,890	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			502.29000	0.50229	516,890	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			367.50000	0.36750	327,950	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			487.28000	0.48728	501,250	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			380.47000	0.38047	340,300	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			472.57000	0.47257	485,920	3.00	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
R203	On	06/11/2014	Bond Future	6.86	Call			209.94000	0.20994	193,080	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,789.96000	1.78996	1,828,610	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			281.95000	0.28195	261,450	3.02	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,550.43000	1.55043	1,585,440	3.02	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			199.50000	0.19950	183,230	3.00	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,831.56000	1.83156	1,870,800	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			204.67000	0.20467	188,100	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,810.71000	1.81071	1,849,650	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,082.68000	2.08268	2,034,480	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			399.16000	0.39916	408,150	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,100.13000	2.10013	2,051,800	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			393.75000	0.39375	402,610	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,117.63000	2.11763	2,069,170	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			388.40000	0.38840	397,130	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,097.07000	1.09707	1,060,040	3.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			913.72000	0.91372	933,880	3.07	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,711
R2030	On	07/08/2014	Bond Future			8.84523	93.20515	8.83609	93.27755			0.00	0	4,181
R2030	On	06/11/2014	Bond Future			8.92485	94.59855	8.91528	94.67311			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.00308	92.05562	8.99309	92.13216			0.00	0	0
Total R2030 Future												0.00	0	4,181
R2030	On	07/08/2014	Bond Future	8.99	Call			1,208.33000	1.20833	1,135,930		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			1,286.05000	1.28605	1,213,650		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			1,363.68000	1.36368	1,291,280		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	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			657.07000	0.65707	582,510		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			734.19000	0.73419	659,630		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	06/11/2014	Bond Future	8.99	Call			579.86000	0.57986	505,300		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			1,865.26000	1.86526	1,788,720		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,939.66000	1.93966	1,863,120		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			2,013.97000	2.01397	1,937,430		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
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,181
R2037 On 07/08/2014 Bond Future			9.05295	94.99906	9.04883	95.03670			0.00	0	10,002
R2037 On 06/11/2014 Bond Future			9.12835	96.41936	9.12399	96.45861			0.00	0	0
R2037 On 05/02/2015 Bond Future			9.20240	93.65424	9.19781	93.69497			0.00	0	0
Total R2037 Future									0.00	0	10,002
R2037 On 07/08/2014 Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			80.75000	0.08075	118,390		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			10.69000	0.01069	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	26,950		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			101.99000	0.10199	64,350		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		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			4,885.08000	4.88508	4,845,830		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			4,967.69000	4.96769	4,928,440		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			5,050.18000	5.05018	5,010,930		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			2,621.93000	2.62193	2,581,200		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			2,706.67000	2.70667	2,665,940		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			2,537.06000	2.53706	2,496,330		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	10,002
R204 On 07/08/2014 Bond Future			7.61436	102.52920	7.60535	102.56239		4.28	0.00	0	14,506
R204 On 06/11/2014 Bond Future			7.72617	104.06133	7.71617	104.09620		4.38	0.00	0	200
R204 On 05/02/2015 Bond Future			7.83767	101.63723	7.82665	101.67348		4.54	0.00	0	0
Total R204 Future									0.00	0	14,706
R204 On 07/08/2014 Bond Future	7.44	Call			331.47000	0.33147	300,460	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			943.06000	0.94306	945,240	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			344.38000	0.34438	312,830	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			918.86000	0.91886	920,500	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			357.63000	0.35763	325,550	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			895.01000	0.89501	896,120	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			970.26000	0.97026	927,830	4.36	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			329.14000	0.32914	319,900	4.36	0.00	0	530
R204 On 06/11/2014 Bond Future	7.00	Call			250.34000	0.25034	236,510	4.25	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			2,786.29000	2.78629	2,807,330	4.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	7.01	Call			256.84000	0.25684	242,780	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,756.84000	2.75684	2,777,650	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,642.39000	1.64239	1,608,250	4.44	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			692.90000	0.69290	693,630	4.44	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			243.97000	0.24397	230,360	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,815.87000	2.81587	2,837,130	4.25	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,257.19000	2.25719	2,224,340	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			876.05000	0.87605	879,450	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,278.53000	2.27853	2,245,580	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			865.05000	0.86505	868,350	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,235.96000	2.23596	2,203,200	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			887.17000	0.88717	890,660	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,506
R2048	On	07/08/2014	Bond Future			9.11471	100.11394	9.11555	100.10548			0.00	0	13,550
R2048	On	06/11/2014	Bond Future			9.18851	97.18405	9.18927	97.17651			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.26121	98.68810	9.26191	98.68126			0.00	0	0
Total R2048 Future												0.00	0	13,550
R2048	On	07/08/2014	Bond Future	9.66	Call			5,214.58000	5.21458	5,223,040		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			5,032.06000	5.03206	5,040,520		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			5,123.40000	5.12340	5,131,860		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			5,017.33000	5.01733	5,024,870		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			5,107.30000	5.10730	5,114,840		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,197.11000	5.19711	5,204,650		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,277.81000	2.27781	2,284,650		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,371.33000	2.37133	2,378,170		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			2,184.11000	2.18411	2,190,950		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	13,550
R207	On	07/08/2014	Bond Future			7.84583	97.95111	7.83689	97.98940		5.56	0.00	0	33,961
R207	On	06/11/2014	Bond Future			7.94739	99.41508	7.93764	99.45511		5.72	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			8.04930	97.31246	8.03873	97.35396		5.91	0.00	0	0
R207	On	07/05/2015	Bond Future			8.12729	98.96918	8.11521	99.01449		5.89	0.00	0	0
Total R207 Future												0.00	0	34,061
R207	On	07/08/2014	Bond Future	7.69	Call			456.25000	0.45625	416,970	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,087.93000	1.08793	1,086,940	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			472.29000	0.47229	432,430	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,060.81000	1.06081	1,059,240	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			488.70000	0.48870	448,290	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,034.08000	1.03408	1,031,960	5.55	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			449.40000	0.44940	428,540	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,941.89000	2.94189	2,961,060	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			459.36000	0.45936	438,230	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,909.51000	2.90951	2,928,410	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			469.48000	0.46948	448,080	5.57	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,877.31000	2.87731	2,895,940	5.57	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,830.91000	2.83091	2,792,210	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,078.19000	1.07819	1,080,990	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,856.40000	2.85640	2,817,610	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,065.28000	1.06528	1,067,990	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,882.00000	2.88200	2,843,120	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,052.50000	1.05250	1,055,120	6.06	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,459.87000	2.45987	2,424,620	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,918.42000	1.91842	1,928,480	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,498.50000	1.49850	1,470,390	5.83	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,957.20000	2.95720	2,974,400	5.83	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,418.48000	2.41848	2,383,470	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,951.60000	1.95160	1,961,900	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,439.12000	2.43912	2,403,990	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,934.95000	1.93495	1,945,130	5.96	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	34,127
R208	On	07/08/2014	Bond Future			8.00683	96.08596	8.00284	96.10539		6.41	0.00	0	16,437
R208	On	06/11/2014	Bond Future			8.10323	94.12389	8.09882	94.14466		7.02	0.00	0	100
R208	On	05/02/2015	Bond Future			8.19777	95.58076	8.19296	95.60262		6.97	0.00	0	0
Total R208 Future												0.00	0	16,537
R208	On	07/08/2014	Bond Future	8.28	Put			327.51000	0.32751	307,380	6.51	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,446.02000	1.44602	1,432,840	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			417.47000	0.41747	384,360	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,412.11000	1.41211	1,398,430	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			433.35000	0.43335	399,740	6.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	7.81	Put			1,378.66000	1.37866	1,364,480	6.36	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,665.95000	1.66595	1,626,390	6.51	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Call			402.01000	0.40201	369,400	6.35	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			475.19000	0.47519	457,700	6.87	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,641.61000	3.64161	3,644,890	6.87	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			485.87000	0.48587	468,170	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,603.26000	3.60326	3,606,330	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			496.73000	0.49673	478,820	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,565.11000	3.56511	3,567,970	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,710.04000	2.71004	2,679,290	7.19	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			844.02000	0.84402	834,040	7.19	0.00	0	1,520
R208	On	05/02/2015	Bond Future	8.50	Put			1,467.07000	1.46707	1,461,900	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,878.23000	2.87823	2,851,160	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,450.14000	1.45014	1,444,930	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,823.23000	2.82323	2,796,240	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,484.43000	1.48443	1,479,300	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,850.53000	2.85053	2,823,500	7.05	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	18,687
R209	On	07/08/2014	Bond Future			8.97446	76.46095	8.97023	76.49286		13.80	0.00	0	27,051
R209	On	06/11/2014	Bond Future			9.04642	74.45731	9.04196	74.49051		15.84	0.00	0	100
R209	On	05/02/2015	Bond Future			9.11585	75.60988	9.11118	75.64420		15.80	0.00	0	0
Total R209 Future												0.00	0	27,151
R209	On	07/08/2014	Bond Future	9.04	Call			1,686.45000	1.68645	1,616,390	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,162.86000	1.16286	1,124,710	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,728.47000	1.72847	1,658,310	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,130.30000	1.13030	1,092,050	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,771.03000	1.77103	1,700,810	13.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,098.40000	1.09840	1,060,090	13.84	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,286.58000	7.28658	7,238,130	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			657.27000	0.65727	642,020	16.49	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,864.67000	2.86467	2,814,990	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			7,548.83000	7.54883	7,500,980	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			599.56000	0.59956	584,910	16.49	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,150.35000	5.15035	5,098,550	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,034.65000	3.03465	3,019,050	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,681.70000	2.68170	2,632,740	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			2,995.15000	2.99515	2,979,390	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,234.99000	1.23499	1,197,880	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,446.93000	5.44693	5,443,020	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.75	Call			1,873.17000	1.87317	1,829,140	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			2,804.84000	2.80484	2,788,360	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,657.82000	3.65782	3,606,200	16.01	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,133.68000	2.13368	2,115,260	16.01	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			4,097.49000	4.09749	4,086,660	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,506.63000	2.50663	2,458,470	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,196.28000	3.19628	3,181,320	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,307.26000	1.30726	1,288,660	16.22	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			7,022.78000	7.02278	6,973,810	16.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			715.87000	0.71587	700,100	16.46	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,717.82000	2.71782	2,668,710	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			2,956.38000	2.95638	2,940,470	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,770.10000	4.77010	4,718,040	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,478.37000	1.47837	1,459,510	16.17	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,646.20000	2.64620	2,597,400	15.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,265.33000	4.26533	4,221,000	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,183.89000	3.18389	3,173,880	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,314.05000	3.31405	3,272,380	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			4,138.38000	4.13838	4,131,030	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,187.67000	4.18767	4,143,500	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,250.12000	3.25012	3,240,270	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,226.30000	4.22630	4,182,050	15.80	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,216.75000	3.21675	3,206,820	15.80	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	54,938
R210	On	07/08/2014	Bond Future			172.37028	172.37028	172.36375	172.36375			0.00	0	618
R210	On	06/11/2014	Bond Future			172.92810	172.92810	172.92318	172.92318			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,373.75000	13.37375	13,380,280		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			13,363.75000	13.36375	13,370,280		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,353.75000	13.35375	13,360,280		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,913.18000	3.91318	3,918,100		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,933.18000	3.93318	3,938,100		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,923.18000	3.92318	3,928,100		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			130.93746	130.93746	130.96891	130.96891			0.00	0	390
R211 On 06/11/2014 Bond Future			132.91049	132.91049	132.94390	132.94390			0.00	0	0
Total R211 Future									0.00	0	390
R211 On 07/08/2014 Bond Future	128.01	Call			2,958.91000	2,95891	2,927,460		0.00	0	0
R211 On 07/08/2014 Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Call			2,978.91000	2,97891	2,947,460		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Call			2,968.91000	2,96891	2,937,460		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 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			2,933.90000	2,93390	2,900,490		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Call			2,953.90000	2,95390	2,920,490		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			2,943.90000	2,94390	2,910,490		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	390
R212 On 07/08/2014 Bond Future			136.05915	136.05915	135.58681	135.58681			0.00	0	20,029
R212 On 06/11/2014 Bond Future			138.10943	138.10943	137.63151	137.63151			0.00	0	0
Total R212 Future									0.00	0	20,029
R212 On 07/08/2014 Bond Future	129.01	Call			6,576.81000	6,57681	7,049,150		0.00	0	0
R212 On 07/08/2014 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Call			6,596.81000	6,59681	7,069,150		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Call			6,586.81000	6,58681	7,059,150		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,641.51000	2,64151	3,119,430		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			2,631.51000	2,63151	3,109,430		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			2,621.51000	2,62151	3,099,430		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	20,029
R213 On 07/08/2014 Bond Future			8.84180	87.27574	8.83256	87.34606		12.08	0.00	0	24,963
R213 On 06/11/2014 Bond Future			8.91996	85.03911	8.91030	85.11150		13.77	0.00	0	0
R213 On 05/02/2015 Bond Future			8.99690	86.35523	8.98684	86.42944		13.78	0.00	0	0

Contract 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 Future									0.00	0	24,963
R213 On 07/08/2014 Bond Future	8.84	Call			1,446.34000	1.44634	1,357,610	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			1,389.71000	1.38971	1,371,300	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,485.34000	1.48534	1,396,020	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			1,352.70000	1.35270	1,333,700	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,524.95000	1.52495	1,435,050	12.16	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			1,316.39000	1.31639	1,296,810	12.16	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,547.11000	2.54711	2,480,150	13.69	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,076.60000	3.07660	3,082,030	13.69	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,582.59000	2.58259	2,515,290	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,036.47000	3.03647	3,041,560	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,618.35000	2.61835	2,550,720	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			2,996.71000	2.99671	3,001,470	13.70	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,785.72000	4.78572	4,716,410	13.94	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			2,803.81000	2.80381	2,808,710	13.94	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,702.63000	4.70263	4,633,700	13.92	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			2,863.51000	2.86351	2,868,790	13.92	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,744.09000	4.74409	4,674,970	13.93	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			2,833.53000	2.83353	2,838,620	13.93	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	24,963
R214 On 07/08/2014 Bond Future			9.04871	77.42787	9.04446	77.46131		14.42	0.00	0	6,032
R214 On 06/11/2014 Bond Future			9.12029	75.29708	9.11582	75.33178		16.48	0.00	0	0
R214 On 05/02/2015 Bond Future			9.19063	76.46237	9.18594	76.49829		16.51	0.00	0	0
Total R214 Future									0.00	0	6,032
R214 On 07/08/2014 Bond Future	9.54	Call			4,054.54000	4.05454	3,992,450	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.54	Put			318.10000	0.31810	289,450	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Call			4,115.39000	4.11539	4,053,800	14.87	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Put			306.80000	0.30680	278,650	14.87	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Call			4,176.40000	4.17640	4,115,320	14.88	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			295.79000	0.29579	268,150	14.88	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			5,391.39000	5.39139	5,337,280	16.76	0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			1,400.20000	1.40020	1,380,710	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			5,341.61000	5.34161	5,287,460	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			1,378.92000	1.37892	1,359,470	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			1,357.92000	1.35792	1,338,510	16.76	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			6,102.51000	6.10251	6,049,230	16.85	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			1,090.75000	1.09075	1,072,170	16.85	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			3,295.14000	3.29514	3,242,260	16.45	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			2,646.15000	2.64615	2,627,970	16.45	0.00	0	0

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	9.64	Call			5,292.00000	5.29200	5,237,810	16.75		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			5,199.63000	5.19963	5,151,740	16.69		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			2,856.78000	2.85678	2,844,810	16.69		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,242.59000	5.24259	5,194,650	16.70		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			2,827.19000	2.82719	2,815,170	16.70		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			5,156.81000	5.15681	5,108,970	16.68		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			2,886.63000	2.88663	2,874,710	16.68		0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,032
Total for Bond										29,466,242.50	250	378,434
IR CAN On 07/08/2014 Can-Do Interest Rate			143.46288	143.46288	143.47332	143.47332				0.00	0	635
Total IR CANDO ICAA Future										0.00	0	635
Total For IR CANDO ICAA										0.00	0	635
Total for Can-Do Interest Rate										0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
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
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
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
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
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
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
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

Contract Details	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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/08/2014 GOVI			452.74600	452.74600	452.92000	452.92000			18,109,840.00	4	524
GOVI On 06/11/2014 GOVI			459.50700	459.50700	459.69300	459.69300			0.00	0	28
GOVI On 05/02/2015 GOVI			466.61300	466.61300	466.80900	466.80900			0.00	0	0
Total GOVI Future									18,109,840.00	4	552
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			70,700.00000	7.07000	72,440,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			70,800.00000	7.08000	72,540,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			70,900.00000	7.09000	72,640,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			106,930.00000	10.69300	105,070,000		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			106,830.00000	10.68300	104,970,000		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			107,030.00000	10.70300	105,170,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			67,990.00000	6.79900	66,030,000		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			68,190.00000	6.81900	66,230,000		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			68,090.00000	6.80900	66,130,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									18,109,840.00	4	552
Total for GOVI									18,109,840.00	4	552
AL12 On 07/08/2014 Index Future			496.97200	496.97200	497.21900	497.21900			0.00	0	0
AL12 On 06/11/2014 Index Future			504.39300	504.39300	504.65500	504.65500			0.00	0	0
AL12 On 05/02/2015 Index Future			512.19400	512.19400	512.46600	512.46600			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			424.35200	424.35200	424.45400	424.45400			0.00	0	0
AL37 On 06/11/2014 Index Future			430.68900	430.68900	430.80200	430.80200			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/08/2014 Index Future			499.20800	499.20800	499.32000	499.32000			0.00	0	0
AL7T On 06/11/2014 Index Future			506.66200	506.66200	506.78700	506.78700			0.00	0	1
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			454.02900	454.02900	454.18400	454.18400			4,540,290.00	1	597
ALBI On 06/11/2014 Index Future			460.80900	460.80900	460.97600	460.97600			0.00	0	48
ALBI On 05/02/2015 Index Future			467.93600	467.93600	468.11200	468.11200			0.00	0	0
Total ALBI Future									4,540,290.00	1	645
Total For ALBI									4,540,290.00	1	645
IGOV On 07/08/2014 Index Future			217.30200	217.30200	216.98000	216.98000			0.00	0	713
IGOV On 06/11/2014 Index Future			220.57400	220.57400	220.25200	220.25200			0.00	0	640
IGOV On 05/02/2015 Index Future			224.01200	224.01200	223.68700	223.68700			0.00	0	0
Total IGOV Future									0.00	0	1,353
Total For IGOV									0.00	0	1,353
ILBI On 07/08/2014 Index Future			588.97000	588.97000	588.64900	588.64900			0.00	0	210
ILBI On 06/11/2014 Index Future			597.85800	597.85800	597.53800	597.53800			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									4,540,290.00	1	2,209
JIBAR f On 16/07/2014 Jibar Future			5.82000	94.18000	5.82000	94.18000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.30000	93.70000	6.31000	93.69000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.38000	93.62000	6.39000	93.61000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.50000	93.50000	6.51000	93.49000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.79000	93.21000	6.76000	93.24000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.99000	93.01000	7.01000	92.99000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.19000	92.81000	7.20000	92.80000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.34000	92.66000	7.36000	92.64000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.48000	92.52000	7.49000	92.51000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.62000	92.38000	7.62000	92.38000			0.00	0	0
Total Jibar Future									0.00	0	41,395
Total For JIBAR FUTURE									0.00	0	41,395
Total for Jibar									0.00	0	41,395
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									52,116,372.50	255	423,225
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.03165			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			7.23000	103.46153	7.23000	103.44156			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.17487			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			8.74000	104.58468	8.74000	104.56037			0.00	0	3,900,000,000
Total AA05 SPOT									0.00	0	3,900,000,000
Total For AA05									0.00	0	3,900,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.54849			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			9.42500	102.34205	9.42500	102.31630			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.80487			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.90336			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.60500	96.35362	9.60500	96.32906			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			7.33000	102.67935	7.33000	102.65927		5,131,000,000.00		700,000	160,000,000
Total AB06 SPOT									5,131,000,000.00	700,000	160,000,000
Total For AB06									5,131,000,000.00	700,000	160,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.25064			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			8.88000	105.12063	8.88000	105.09581			0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.32000	137.84348	1.32000	137.81807				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			2.21000	128.25311	2.21000	271.55787				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.76567				0.00	270,000,000	80,000,000
Total ABFN04 SPOT										0.00	270,000,000	80,000,000
Total For ABFN04										0.00	270,000,000	80,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.69256				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				100.00000	0.00000	100.29449				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN09 On 17/03/2020 Spot Bond				100.00000	0.00000	100.30667				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2018 Spot Bond				100.00000	0.00000	100.31465				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				100.00000	0.00000	101.61462				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.06600				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.87645				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.99000	105.75825	7.99000	105.73574				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.79761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.66500	102.84934	7.66500	102.82814				0.00	0	370,000,000
Total ABL11A SPOT										0.00	0	370,000,000
Total For ABL11A										0.00	0	370,000,000
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.25198				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.77887				0.00	0	0
Total ABL12B SPOT										0.00	0	0
Total For ABL12B										0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	99.80529				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	99.73915				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	99.84636				0.00	0	0
Total ABL15 SPOT										0.00	0	0
Total For ABL15										0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.14553				0.00	0	0
Total ABL16 SPOT										0.00	0	0
Total For ABL16										0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.20816				0.00	0	0
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	99.98908				0.00	0	0
Total ABL18 SPOT										0.00	0	0
Total For ABL18										0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	100.18327				0.00	0	0
Total ABL19 SPOT										0.00	0	0
Total For ABL19										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.91000	130.17473	2.91000	130.14520				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			4.07000	118.20484	4.07000	118.17430				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.82000	104.57282	4.82000	104.54355				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.91000	107.76048	5.91000	107.72716				0.00	0	0
Total ABLI06 SPOT										0.00	0	0
Total For ABLI06										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond			11.28000	107.04706	11.28000	114.73882				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	102.61057				0.00	0	0
Total ABLS2B SPOT										0.00	0	0
Total For ABLS2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	100.04956				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	100.05324				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	100.05593				0.00	0	0
Total ABLS5 SPOT										0.00	0	0
Total For ABLS5										0.00	0	0
ABLS1 On 29/06/2019 Spot Bond			4.57000	112.15504	4.57000	112.12457				0.00	0	0
Total ABLSI1 SPOT										0.00	0	0
Total For ABLSI1										0.00	0	0
ABN03/ On 12/03/2015 Spot Bond			100.00000	57.07196	100.00000	56.93371				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			1.95000	171.42352	1.95000	171.38900				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	160.19192	2.76000	160.15617				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			1.98000	173.67918	1.98000	173.64405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18054	7.91000	105.18054				0.00	0	0
Total ABN12 SPOT										0.00	0	0
Total For ABN12										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.79000	183.69349	1.79000	183.65731				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.27625	75.25441	8.27625	75.23802				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.27625	75.25441	8.27625	75.23802				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.18504				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	94.06000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.91000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.66000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.13000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.58000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.63078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.52092				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.06000				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			7.20500	100.96687	7.20500	100.94760				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.93000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.46000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.36000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.09461				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			7.52000	110.75256	7.52000	110.73035				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.60434				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.13000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.52000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.54000	95.86317	2.54000	107.65401				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	101.93935	2.49000	157.27266				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	116.64169	2.39000	209.12566				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.97000				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			9.76000	91.04072	9.76000	91.01716				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.34000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.10000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.07510				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.69000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	99.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	106.57432	9.63000	106.54693				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	109.95000				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			9.70000	106.05217	9.70000	106.02472				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			9.13000	89.92449	9.13000	89.90255				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	104.53000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.03000				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			9.79500	105.34935	9.79500	105.32182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.35000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.43763				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.32975				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			8.48000	107.24903	8.48000	107.22483			9,328,000,000.00		1,100,000	1,442,300,000
Total ABS10 SPOT									9,328,000,000.00		1,100,000	1,442,300,000
Total For ABS10									9,328,000,000.00		1,100,000	1,442,300,000
ABS11 On 09/04/2021 Spot Bond			9.13500	103.62891	9.13500	103.60361			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			7.18000	102.29031	7.18000	102.27071			0.00		0	877,600,000
Total ABS5 SPOT									0.00		0	877,600,000
Total For ABS5									0.00		0	877,600,000
ABS6 On 01/06/2020 Spot Bond			9.05500	96.85498	9.05500	96.83155			5,433,000,000.00		600,000	606,500,000
Total ABS6 SPOT									5,433,000,000.00		600,000	606,500,000
Total For ABS6									5,433,000,000.00		600,000	606,500,000
ABS7 On 11/09/2026 Spot Bond			9.92000	94.87907	9.92000	94.85411			0.00		0	1,000,000,000
Total ABS7 SPOT									0.00		0	1,000,000,000
Total For ABS7									0.00		0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.88000	105.06436	7.88000	105.04229			0.00		0	0
Total ABS9 SPOT									0.00		0	0
Total For ABS9									0.00		0	0
ABS12 On 07/12/2023 Spot Bond			2.02000	217.51356	2.02000	275.53367			0.00		0	0
Total ABS12 SPOT									0.00		0	0
Total For ABS12									0.00		0	0
ABS13 On 31/01/2017 Spot Bond			1.26000	127.13316	1.26000	129.94492			0.00		0	0
Total ABS13 SPOT									0.00		0	0
Total For ABS13									0.00		0	0
ABS14 On 31/01/2022 Spot Bond			2.06000	129.31516	2.06000	131.88567			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00309	100.00000	0.00308			288,719,480,000,000.00	2,887,194,800	2,887,194,800
Total ACIF1U SPOT									18,719,480,000,000.00	2,887,194,800	2,887,194,800
Total For ACIF1U									18,719,480,000,000.00	2,887,194,800	2,887,194,800
ACL01L On 30/06/2015 Spot Bond			100.00000	56.78448	100.00000	56.64692			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			11.68000	105.97524	11.68000	105.94257			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond			100.00000		0.00000	101.15215			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	3.63115	100.00000	3.62235			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.18121			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.59277			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	21.64331	100.00000	21.59088			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL04E On 20/08/2015 Spot Bond			100.00000		0.00000	101.12308			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	63.81532	11.00000	63.79707			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	21.64331	100.00000	21.59088			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL071 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26936				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.29605				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.25745				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26550				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26904				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	103.46390				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.46390				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.48458				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	100.25103				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.48458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.44321				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.99845				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.24644				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.12691				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	100.26071				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.26853				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.27172				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.26530				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.25103				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			9.57500	102.07838	9.57500	102.11548				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.40322				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	102.08453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.73210				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	164.17093				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	164.22021				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.25738				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.87543				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.87543				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.74841				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.24932				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.24739				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.29622				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.63787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.29624				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.04352				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.00713				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.28624				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.06017				0.00	0	2,000,000,000
Total ACL143 SPOT										0.00	0	2,000,000,000
Total For ACL143										0.00	0	2,000,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.80676				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.25837				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.25341				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.22760				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.22209				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.23279				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				100.00000	0.00000	100.25276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.24145				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.22857				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.23214				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	102.88760	10.23000	102.85970				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23552				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.23020				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.09990				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			9.68000	100.80482	9.68000	100.77879				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25172				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	114.15309	1.75000	114.18203				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.23182				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.23228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24490				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.25284				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.23696				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.25125				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.82457				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.21714				0.00	100,000,000	100,000,000
Total ACL181 SPOT										0.00	100,000,000	100,000,000
Total For ACL181										0.00	100,000,000	100,000,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.16282				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.23409				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.46534				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.25125				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.24601				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.25956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.26374				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23003				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	100.23489				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				100.00000	0.00000	100.26479				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.26479				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27819				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28073				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	102.58306				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27819				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	92.90752				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.26552				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	118.91880				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	119.77621				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.23059				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.22836				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.80262				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.23441				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23536				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.24490				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.23091				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.23059				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.25451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.10833				0.00	0	5,000,000
Total ADCB01 SPOT										0.00	0	5,000,000
Total For ADCB01										0.00	0	5,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.38412				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.61411				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	69.49167	100.00000	99.72678				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	15.00600	100.00000	14.96965				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.81134				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.89589				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.95217				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.42155				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.56691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.76065			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.37749			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.21500	98.65755	8.21500	98.63585			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.78500			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	102.08388			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			8.66000	102.23913	8.66000	102.21558		166,272,000,000.00		19,200,000	3,833,400,000
Total AIR01 SPOT								166,272,000,000.00		19,200,000	3,833,400,000
Total For AIR01								166,272,000,000.00		19,200,000	3,833,400,000
AIR02 On 30/04/2023 Spot Bond			9.39500	115.51641	9.39500	115.48744		0.00		0	20,000,000
Total AIR02 SPOT								0.00		0	20,000,000
Total For AIR02								0.00		0	20,000,000
AIR02U On 05/10/2014 Spot Bond			100.00000	99.27273	100.00000	98.91304		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			7.33000	108.90104	7.33000	108.87973		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	96.35630	100.00000	96.10796		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			9.50000	99.28120	9.50000	99.25615		0.00		0	0
Total AIR04 SPOT								0.00		0	0
Total For AIR04								0.00		0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.47497	100.00000	13.44515		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.19500	99.41270	10.19500	99.38585				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	161.99527	2.74000	161.95918				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.46437				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.44937				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.47438				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.47846				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.37065				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.94957				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.21487				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.23696				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	100.27745				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 09/12/2015 Spot Bond				100.00000	0.00000	100.55581				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	102.55000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	100.49354				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.00000	0.00000	100.37768				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00(On 20/12/2014 Spot Bond				100.00000	0.00000	100.21465				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00(On 20/03/2016 Spot Bond				100.00000	0.00000	100.21146				0.00	0	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR003 SPOT									0.00	0	30,000,000,000
Total For BAR003									0.00	0	30,000,000,000
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.06949			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.15000	104.70796	9.15000	104.68237			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.94790			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.38952			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.69438			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.12468			0.00	0	200,000,000
Total BAW17 SPOT									0.00	0	200,000,000
Total For BAW17									0.00	0	200,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.91708			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			9.70500	100.03552	9.70500	100.00962			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			7.48500	107.80845	7.48500	107.78681		9,730,500,000.00		1,300,000	1,300,000
Total BAW2 SPOT								9,730,500,000.00		1,300,000	1,300,000
Total For BAW2								9,730,500,000.00		1,300,000	1,300,000
BAW20 On 15/01/2016 Spot Bond			100.00000	29.10623	100.00000	29.06303			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	99.99976			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	99.99994			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW6 SPOT										0.00	0	0
Total For BAW6										0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.64500	102.41300	7.64500	102.39195				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			9.03000	104.98477	9.03000	104.95945				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.19745	102.21470	11.19745	101.34725				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.15936	100.45943	11.15936	100.28762				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.20309	100.37468	11.20309	100.23765				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05403				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.24235	100.22598	11.24235	100.15684				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			12.00702	99.49239	12.00702	99.41976				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05539				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05539				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA09 On 31/03/2016 Spot Bond				100.00000	0.00000	100.05546				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond			11.44745	99.39866	11.44745	99.64265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.37409	101.18282	11.37409	100.17928				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.15936	100.45943	11.15936	100.28762				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.31848	100.42292	11.31848	100.28542				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.47856	95.16890	10.47856	99.94014				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05246				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05491				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05491				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	100.05204				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.87311	99.23356	10.87311	99.51079				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.80500	98.43493	11.80500	98.27766				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.05335				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.73000	68.74269	11.73000	96.04160				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.04751				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	89.23231	9.28000	100.04987				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	100.05413				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.55000	67.56415	11.55000	95.94131				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05257				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05387				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05387				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.87236				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.05194				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	100.28123				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05111				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05204				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.04960				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.05121				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.03674				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.19745	102.17990	14.19745	101.34420				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.42900	99.99424	15.42900	99.93791				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.31405	99.92617	14.31405	99.96123				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.07069				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.07069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.07069				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.07325				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06166				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	17.72810	100.00000	17.69446				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	18.82650	100.00000	18.78088				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.13423	100.00000	17.09272				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	12.78771	100.00000	12.75673				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.08033	100.00000	11.05349				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.32816				0.00	0	10,000,000,000
Total BCJ03 SPOT										0.00	0	10,000,000,000
Total For BCJ03										0.00	0	10,000,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.32156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.20190	100.00000	7.18445			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.20190	100.00000	7.18445			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total BCP82U SPOT									0.00	0	0
Total For BCP82U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.92000	104.30764	1.92000	177.48207			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			8.31500	93.03615	8.31500	145.60307			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			8.31500	94.32864	8.31500	145.95680			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			8.70000	97.05817	8.70000	97.03559			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.48974			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.23788			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.15000	98.61487	8.15000	98.59347		4,075,000,000,000.00	500,000,000	600,000,000	

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 BEER02 SPOT										4,075,000,000,000.00	500,000,000	600,000,000
Total For BEER02										4,075,000,000,000.00	500,000,000	600,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.15617				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.41075				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.43981				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.53666				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.63350				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.90423				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	16.05280	100.00000	16.01349				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.19565				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.25569				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.28141				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.28999				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.39285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.52991			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	15.70241	100.00000	15.66396			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	15.70241	100.00000	15.66396			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.28348			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.30580			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.31188			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			8.58000	103.12873	8.58000	103.10520			0.00	0	2,500,000,000
Total BG42A4 SPOT									0.00	0	2,500,000,000
Total For BG42A4									0.00	0	2,500,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.33011			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.36238			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	8.97327	100.00000	8.95153			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	8.97327	100.00000	8.95153			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID01 On 06/08/2014 Spot Bond			7.01500	104.41272	7.01500	104.39278		701,500,000,000.00		100,000,000	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID01 SPOT										701,500,000,000.00	100,000,000	120,000,000
Total For BID01										701,500,000,000.00	100,000,000	120,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.32437				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond			100.00000	1.55762	100.00000	1.55276				0.00	0	26,000,000,000
Total BID05 SPOT										0.00	0	26,000,000,000
Total For BID05										0.00	0	26,000,000,000
BID06 On 30/06/2019 Spot Bond			100.00000	1.55037	100.00000	1.54794				0.00	0	124,000,000,000
Total BID06 SPOT										0.00	0	124,000,000,000
Total For BID06										0.00	0	124,000,000,000
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	99.40549				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.87816				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	98.15443				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.73258				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				100.00000	0.00000	100.85199				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.72323				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.76053				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.82826				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.10932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.57631			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	56.66246	100.00000	56.52520			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	17.66229	100.00000	17.61951			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.29223			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.91676			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			7.46500	103.90736	7.46500	103.88662			0.00	0	9,900,000
Total CBL06 SPOT									0.00	0	9,900,000
Total For CBL06									0.00	0	9,900,000
CBL08 On 02/11/2016 Spot Bond			9.68000	111.37028	9.68000	111.34168		6,776,000,000.00		700,000	270,000,000
Total CBL08 SPOT								6,776,000,000.00		700,000	270,000,000
Total For CBL08								6,776,000,000.00		700,000	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.90197			0.00	0	500,000,000
Total CBL09 SPOT									0.00	0	500,000,000
Total For CBL09									0.00	0	500,000,000
CBL11 On 06/05/2016 Spot Bond			9.33000	103.60474	9.33000	103.57907		14,928,000,000.00		1,600,000	626,400,000
Total CBL11 SPOT								14,928,000,000.00		1,600,000	626,400,000
Total For CBL11								14,928,000,000.00		1,600,000	626,400,000
CBL12 On 06/09/2018 Spot Bond			11.46000	103.16981	11.46000	103.13857			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.71315			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			11.71000	104.27246	11.71000	104.23969			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.06608			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			9.57000	100.83926	9.57000	100.81365		774,213,000,000.00	80,900,000	54,500,000	
Total CBL16 SPOT								774,213,000,000.00	80,900,000	54,500,000	
Total For CBL16								774,213,000,000.00	80,900,000	54,500,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.12343			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.15000	99.85968	12.15000	99.82714			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.26352			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				100.00000	0.00000	100.41810			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.13560			0.00	156,000,000	39,000,000
Total CBL21 SPOT									0.00	156,000,000	39,000,000
Total For CBL21									0.00	156,000,000	39,000,000
CBL22 On 06/05/2020 Spot Bond			10.45500	92.92691	10.45500	92.90119			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			10.14500	114.40259	10.14500	114.37167			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			9.99500	110.71437	9.99500	110.68488			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			9.32500	115.56336	9.32500	115.53474			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.69395			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.93000	103.31603	11.93000	103.28350			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.19259			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.06103			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.44149			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	102.67715			0.00	0	0
Total CGR7 SPOT									0.00	0	0
Total For CGR7									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	103.06308			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.64058			0.00	60,700,000,000	27,000,000,000
Total CIG01 SPOT									0.00	60,700,000,000	27,000,000,000
Total For CIG01									0.00	60,700,000,000	27,000,000,000
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.70137			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond			100.00000	8.75175	100.00000	8.72442		200,000,000,000,000.00	2,000,000,000	11,500,000,000	
Total CIG03 SPOT								10,000,000,000,000.00	2,000,000,000	11,500,000,000	
Total For CIG03								10,000,000,000,000.00	2,000,000,000	11,500,000,000	
CIG04 On 30/06/2018 Spot Bond			100.00000	3.69214	100.00000	3.68062		246,666,670,000,000.00	2,466,666,700	11,700,000,000	
Total CIG04 SPOT								16,666,670,000,000.00	2,466,666,700	11,700,000,000	
Total For CIG04								16,666,670,000,000.00	2,466,666,700	11,700,000,000	
CIG05 On 30/06/2019 Spot Bond			100.00000	1.55762	100.00000	1.55276		240,000,000,000,000.00	2,400,000,000	11,800,000,000	
Total CIG05 SPOT								10,000,000,000,000.00	2,400,000,000	11,800,000,000	
Total For CIG05								10,000,000,000,000.00	2,400,000,000	11,800,000,000	
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.55113			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.00000	0.00000	101.53493				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				100.00000	0.00000	101.62053				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				100.00000	0.00000	101.12470				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				100.00000	0.00000	100.25747				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	101.28232				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 15/06/2016 Spot Bond				100.00000	0.00000	100.39872				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	100.05362	10.11000	100.02681				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 15/06/2016 Spot Bond				100.00000	0.00000	100.39872				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.00000	0.00000	99.90477				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	119.49806	2.76000	119.47130				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	116.52618	3.14000	119.45320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.78410	8.25000	102.76153				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	100.39872				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.39872				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	124.71715	3.10000	119.03029				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	124.45533	2.40000	118.78264				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	100.36468				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	99.97524				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	99.77830				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.58000	101.64831	8.58000	101.62498				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.04136				0.00	0	10,000,000,000
Total CLN216 SPOT										0.00	0	10,000,000,000
Total For CLN216										0.00	0	10,000,000,000
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.04107				0.00	0	10,800,000,000
Total CLN217 SPOT										0.00	0	10,800,000,000
Total For CLN217										0.00	0	10,800,000,000
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	101.47473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	101.48826				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.63000	101.75660	8.63000	101.73312				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.63000	101.75660	8.63000	101.73312				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.68000	100.55873	8.68000	100.53539				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.26392				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.29160				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				100.00000	0.00000	101.47434				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.47434				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 15/06/2016 Spot Bond				100.00000	0.00000	100.42895				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.98132				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.26778				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.73868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.78570				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	103.30997	9.35000	103.28389				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	103.30997	9.35000	103.28389				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.73862				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.74062				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	101.20504				0.00	680,000,000	340,000,000
Total CLN247 SPOT										0.00	680,000,000	340,000,000
Total For CLN247										0.00	680,000,000	340,000,000
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.28795				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	101.18214				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45748				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45748				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45748				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45748				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.51681				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.63491				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75667				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75667				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75667				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75667				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.63536				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.48000	103.20452	9.48000	103.17855				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.83900				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	101.89604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30100				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	101.11316				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68076				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67948				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71482				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.82637				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.88890				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92345				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.11976				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	100.48052				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.17537				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.01766				0.00	0	0

Contract 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				100.00000	0.00000	100.23377				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	101.50175				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.24475				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.40083				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.14389				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.35448				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04410				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.14229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90289				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.28228				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04415				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04415				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04680				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	122.92786				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.74947				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	122.61652				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	122.50632				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	122.64550				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	120.65931				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	121.26754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.12946				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			11.04000	93.21458	11.04000	93.18736				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			11.56000	94.76134	11.56000	94.73241				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04470				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.28198				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.10314				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.45989				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.46605				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	101.49067	8.80500	101.48608				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	103.13110				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	118.09986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.25823				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.26298				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.28134				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	102.30594				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	103.23248				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	103.23248				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	103.23248				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.29618				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 19/07/2014 Spot Bond				100.00000	0.00000	101.28482				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04470				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	106.81245				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	106.94492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.38513				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.32766				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04496				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37714				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.30883				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.23490				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.27249				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	101.37127				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.04834				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04365				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	101.29326				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	100.97554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	100.97554				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	100.70603				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.37244				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	101.04933				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	101.01492				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	101.34722				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.45053				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.22358				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	100.24449	10.55000	102.89066				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.22000	102.24844	10.22000	104.89552				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	102.12860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.44618				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			12.36000	103.75618	12.36000	107.00279				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.50751				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			12.39000	106.85097	12.39000	106.73967				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			10.82000	106.16917	10.82000	106.06562				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.50751				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.43020				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.30029				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.27597				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.87860				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.75500	102.91750	9.75500	102.81952				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.05853				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.27343				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	100.72903	10.55000	100.23148				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.66306	7.01000	39.27399				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	154.10633				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			8.70000	97.05817	8.70000	135.42695				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			8.31500	33.16133	8.31500	145.60307				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			8.31500	33.57756	8.31500	145.95680				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.90582				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.82807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.83147				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.83147				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.26711				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.24909				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.25269				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.25125				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.45989				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.22772				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.24013				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.23854				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.86530				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.78927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.13000	108.93781	9.13000	106.52056				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			9.03000	100.57842	9.03000	100.55415				0.00	0	730,100,000
Total COJ04 SPOT										0.00	0	730,100,000
Total For COJ04										0.00	0	730,100,000
COJ05 On 05/06/2023 Spot Bond			10.36500	111.46108	10.36500	111.43032				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			8.48000	103.78891	8.48000	103.76536				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.95500	106.93005	9.95500	106.90183				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			10.00000	101.77072	10.00000	101.74359				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			10.35000	95.20961	10.35000	95.18336				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.04500	96.59564	11.04500	96.56728				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.04500	89.56894	11.04500	89.54264				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.84901				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.72362				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL004 On 01/03/2015 Spot Bond				100.00000	0.00000	100.60798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.19916			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.27500	98.11929	11.27500	98.47214		31,570,000,000,000.00	2,800,000,000	29,000,000,000	
Total CPV01 SPOT								1,570,000,000,000.00	2,800,000,000	29,000,000,000	
Total For CPV01								1,570,000,000,000.00	2,800,000,000	29,000,000,000	
DEN38U On 10/06/2018 Spot Bond			100.00000	11.80512	100.00000	11.77653		0.00	0	0	
Total DEN38U SPOT								0.00	0	0	
Total For DEN38U								0.00	0	0	
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.22774		0.00	0	0	
Total DENG43 SPOT								0.00	0	0	
Total For DENG43								0.00	0	0	
DENG4 On 29/09/2017 Spot Bond			8.30500	97.74077	8.30500	97.71916		0.00	0	0	
Total DENG44 SPOT								0.00	0	0	
Total For DENG44								0.00	0	0	
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.60416		0.00	0	0	
Total DENG50 SPOT								0.00	0	0	
Total For DENG50								0.00	0	0	
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.47142		0.00	0	0	
Total DENG51 SPOT								0.00	0	0	
Total For DENG51								0.00	0	0	
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.68702		0.00	0	0	
Total DENG52 SPOT								0.00	0	0	
Total For DENG52								0.00	0	0	
DLT01U On 28/11/2014 Spot Bond			100.00000	73.59589	100.00000	73.45270		0.00	0	0	
Total DLT01U SPOT								0.00	0	0	
Total For DLT01U								0.00	0	0	
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.45819		0.00	0	0	
Total DLTB02 SPOT								0.00	0	0	
Total For DLTB02								0.00	0	0	
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.97212		0.00	0	0	
Total DLTC03 SPOT								0.00	0	0	
Total For DLTC03								0.00	0	0	
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	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 DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	102.55074			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.32703			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.35306			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	99.97332			0.00	0	0
Total DRD03 SPOT									0.00	0	0
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	99.97192			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			8.90500	101.00091	8.90500	100.97687			0.00	0	12,000,000,000
Total DV2021 SPOT									0.00	0	12,000,000,000
Total For DV2021									0.00	0	12,000,000,000
DV21 On 15/06/2016 Spot Bond			7.36000	114.37727	7.36000	114.35468			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			8.59500	107.53222	8.59500	107.50723		1,285,589,389,500.00		149,574,100	3,838,174,100
Total DV22 SPOT								1,285,589,389,500.00		149,574,100	3,838,174,100
Total For DV22								1,285,589,389,500.00		149,574,100	3,838,174,100
DV23 On 27/02/2023 Spot Bond			9.10000	108.76764	9.10000	108.74092		1,145,817,400,000.00		125,914,000	3,977,298,600
Total DV23 SPOT								1,145,817,400,000.00		125,914,000	3,977,298,600
Total For DV23								1,145,817,400,000.00		125,914,000	3,977,298,600
DV24 On 18/02/2024 Spot Bond			9.20000	106.67854	9.20000	106.65204		2,760,000,000,000.00		300,000,000	12,300,000,000
Total DV24 SPOT								2,760,000,000,000.00		300,000,000	12,300,000,000
Total For DV24								2,760,000,000,000.00		300,000,000	12,300,000,000
DV29 On 18/02/2029 Spot Bond			9.74500	106.48086	9.74500	106.45288		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.39731			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC003 SPOT										0.00	0	0
Total For DVC003										0.00	0	0
DVC003 On 12/12/2014 Spot Bond				100.00000	0.00000	100.13117				0.00	0	0
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC004 On 23/06/2015 Spot Bond				100.00000	0.00000	100.13470				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC005 On 29/06/2015 Spot Bond			100.00000	49.17813	100.00000	49.02291		600,000,000,000,000.00		136,000,000,000	68,000,000,000	
Total DVC006 SPOT										10,000,000,000,000.00	136,000,000,000	68,000,000,000
Total For DVC006										10,000,000,000,000.00	136,000,000,000	68,000,000,000
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.79738				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.24991				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.24500	130.38825	8.24500	130.35915				0.00	0	2,021,400,000
Total E170 SPOT										0.00	0	2,021,400,000
Total For E170										0.00	0	2,021,400,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.32634				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	102.89895	0.10000	134.21128				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 EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.92000	123.40358	1.92000	123.37887				0.00	0	8,230,000,000
Total EL28 SPOT										0.00	0	8,230,000,000
Total For EL28										0.00	0	8,230,000,000
EL29 On 19/11/2029 Spot Bond			1.93000	110.84384	1.93000	110.82162			965,000,000,000.00		500,000,000	500,000,000
Total EL29 SPOT									965,000,000,000.00	500,000,000	500,000,000	
Total For EL29									965,000,000,000.00	500,000,000	500,000,000	
EL30 On 29/07/2030 Spot Bond			2.07500	109.98426	2.07500	109.96168				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.10000	101.47015	2.10000	101.44930				0.00	0	45,400,000,000
Total EL31 SPOT										0.00	0	45,400,000,000
Total For EL31										0.00	0	45,400,000,000
EMM01 On 28/07/2020 Spot Bond			9.85500	107.69923	9.85500	107.67060				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			9.70500	108.20165	9.70500	108.17379				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.09500	101.33489	10.09500	101.30778				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			10.43500	91.89775	10.43500	95.34419				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			10.59500	102.76539	10.59500	102.50458				0.00	0	4,666,666,200
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.86919				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.65751				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC01 On 12/09/2014 Spot Bond				100.00000	0.00000	100.33892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC08 On 06/11/2014 Spot Bond				100.00000	0.00000	100.98207				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC09 On 19/11/2014 Spot Bond				100.00000	0.00000	100.77363				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC10 On 19/02/2015 Spot Bond				100.00000	0.00000	100.77956				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				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	80.46927	100.00000	80.29806				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207L On 14/08/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208L On 11/07/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	57.04578	100.00000	56.86768				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	130.09723	3.00000	130.06736				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			11.54000	101.33089	11.54000	101.30001				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.25400				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.50711				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	200,000,000
Total For EQS05										0.00	0	200,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.22661				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			10.13000	97.45701	10.13000	97.43070				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.95983				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.73506				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.00078				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.92321				0.00	0	0
Total ERS3B2 SPOT										0.00	0	0
Total For ERS3B2										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.89816				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	101.01864				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.98675				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.85751				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.88147				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.83308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.86859			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.82597			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.85557			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.94000	103.51946	6.94000	103.50017			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.91000	106.17161	7.91000	106.14911		34,655,292,000.00	4,381,200	5,523,400,000	
Total ES18 SPOT								34,655,292,000.00	4,381,200	5,523,400,000	
Total For ES18								34,655,292,000.00	4,381,200	5,523,400,000	
ES23 On 25/01/2023 Spot Bond			8.65000	112.42856	8.65000	112.40227		3,538,702,025,000.00	409,098,500	2,780,487,400	
Total ES23 SPOT								3,538,702,025,000.00	409,098,500	2,780,487,400	
Total For ES23								3,538,702,025,000.00	409,098,500	2,780,487,400	
ES26 On 02/04/2026 Spot Bond			8.90500	94.36132	8.90500	94.33886		102,549,980,000.00	11,516,000	4,095,900,000	
Total ES26 SPOT								102,549,980,000.00	11,516,000	4,095,900,000	
Total For ES26								102,549,980,000.00	11,516,000	4,095,900,000	
ES33 On 15/09/2033 Spot Bond			9.63000	83.73677	9.62500	83.75252		84,017,898,000.00	8,724,600	113,486,400,000	
Total ES33 SPOT								84,017,898,000.00	8,724,600	113,486,400,000	
Total For ES33								84,017,898,000.00	8,724,600	113,486,400,000	
ES42 On 25/04/2042 Spot Bond			9.79500	89.28284	9.79500	89.25951		0.00	0	12,000,000,000	
Total ES42 SPOT								0.00	0	12,000,000,000	
Total For ES42								0.00	0	12,000,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.90496		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.93469		0.00	0	6,400,000,000	
Total EXX02 SPOT								0.00	0	6,400,000,000	
Total For EXX02								0.00	0	6,400,000,000	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.75584		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.52109			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.12215			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.63850			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	99.88123			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.07734			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.91135	100.00000	11.88250			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	11.59181	100.00000	11.56373			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.27932			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.29087			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.31388			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	100.33675			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			6.78000	103.08305	6.78000	103.06416		393,110,673,534,000.00	57,980,925,300	20,176,975,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB03 SPOT									33,110,673,534,000.00	57,980,925,300	20,176,975,100
Total For FRB03									33,110,673,534,000.00	57,980,925,300	20,176,975,100
FRB05 On 21/12/2018 Spot Bond			9.55000	96.52551	9.55000	96.50090			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.39049			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.39042			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.45073			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.04615			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.66010			0.00	1,200,000,000	600,000,000
Total FRB12 SPOT									0.00	1,200,000,000	600,000,000
Total For FRB12									0.00	1,200,000,000	600,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.67145			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			10.45500	97.76940	10.45500	98.60066			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			11.35000	102.61290	11.35000	102.58195			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	98.79909			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			2.16000	130.15048	2.16000	130.99639			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			2.05000	129.83160	2.05000	274.90130			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 FRBI23 SPOT										0.00	0	100,000,000
Total For FRBI23										0.00	0	100,000,000
FRBI25 On 31/01/2025 Spot Bond			2.25000	104.08604	2.25000	110.61942				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	102.17293	2.47000	157.63312				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	118.52611	2.28000	212.50485				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			7.79000	110.43275	7.79000	110.40983				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			7.88900	61.45889	7.88900	60.78865				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			9.47200	39.29805	9.47200	38.38755				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			9.71000	38.00981	9.71000	37.08999				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	63.15576	100.00000	63.03594				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	65.33173	100.00000	65.20778				0.00	0	200,000,000
Total FRC03U SPOT										0.00	0	200,000,000
Total For FRC03U										0.00	0	200,000,000
FRC10 On 24/02/2017 Spot Bond			100.00000		0.00000	101.16222				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000		0.00000	101.13035				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC10 On 24/02/2017 Spot Bond			100.00000		0.00000	101.13035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.77984				0.00	0	150,000,000
Total FRC107 SPOT										0.00	0	150,000,000
Total For FRC107										0.00	0	150,000,000
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	101.11141				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29940				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	100.41606				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC111 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25753				0.00	0	0
Total FRC111 SPOT										0.00	0	0
Total For FRC111										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28395				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	98.00000				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	100.00000				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC115 On 15/06/2016 Spot Bond				100.00000	0.00000	100.41001				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.27819				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.26457				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.30215				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.27343				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.21636	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.29145				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.36150				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.35055				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	14.02682	100.09221	13.99282				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.24713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	110.67002				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	100.29783				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	100.33453				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 24/02/2017 Spot Bond				100.00000	0.00000	101.04061				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC148 On 20/09/2015 Spot Bond				100.00000	0.00000	103.82078				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	100.27742				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	100.28067				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	100.25522				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	100.25918				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	100.34272				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	100.25443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	57.91156	13.22500	57.89109				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.23918				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.23950				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.36053				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	100.25093				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			3.49500	95.23626	3.49500	98.50585				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.26236				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.26236				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	102.88064				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	100.04470				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	98.31815				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 15/06/2016 Spot Bond				100.00000	0.00000	97.91254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.24045				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.43083				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.28355				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.03735				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	101.41549				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.53587				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	100.32703				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.25665				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.32673				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				100.00000	0.00000	100.23759				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	101.36724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	100.25918				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				100.00000	0.00000	100.25918				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				100.00000	0.00000	100.28354				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				100.00000	0.00000	99.99984				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				100.00000	0.00000	99.99987				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				100.00000	0.00000	101.61154				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				100.00000	0.00000	101.61154				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				100.00000	0.00000	100.27439				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				100.00000	0.00000	101.59982				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				100.00000	0.00000	101.59293				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.58089				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				100.00000	0.00000	101.58543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.62482				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.46922				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.62482				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.46299				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.24388				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.37570	8.75000	101.34972				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.23302				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.64269				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.27833				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.27676				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.48827				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.39800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.40000	118.89079	3.40000	120.52145				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.28191				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.28480				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			3.38000	109.33150	3.38000	120.68259				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			1.60000	99.65489	1.60000	126.43260				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			3.40000	106.51314	3.40000	120.52145				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			2.58000	103.20660	2.58000	125.78270				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			2.65000	104.04711	2.65000	131.18276				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.57573				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	95.24026				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	100.45713				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	100.46518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.24456				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.28002				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.43022				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.32755				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31536				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.26647				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.42492				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.26615				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.22691				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	91.88283				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	91.70817				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.27338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	9.36517	100.00000	9.34249				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	22.66406	100.00000	22.60916				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.72000	147.99042	4.72000	147.94971				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.67215				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.34990				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	103.21065				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.32157				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.72718				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.35563				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.21866				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.24048				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	81.73455	2.18800	96.83157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.44000	100.37575	2.44000	132.31183				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.35823				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	102.01895	10.38000	101.99023				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	102.01895	10.38000	101.99023				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	101.06106				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.48356				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.58000	98.40410	2.58000	106.85095				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.59000	202.95287	2.59000	203.14824				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.55000	107.40079	2.55000	107.42427				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	99.98484				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	202.07862	2.62000	202.26972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.62879				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.35000	109.29627	2.35000	109.58658				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			2.64000	105.14607	2.64000	105.71542				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.08531				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.56000	124.87945	2.56000	264.41214				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			2.06000	129.73227	2.06000	274.69091				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			2.78000	122.81325	2.78000	260.03576				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			2.53000	102.66949	2.53000	127.76524				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.31077				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.06000	131.91271	2.06000	127.85305				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.53299				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	99.90193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.20292				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			2.42000	106.78408	2.42000	106.76114				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	17.86226	104.97509	17.81708				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	21.78498	101.07593	21.73170				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	14.58967	100.44759	14.55418				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	20.28333	100.76967	20.23385				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			2.11000	114.95583	2.11000	114.93220				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	98.87351	2.21000	111.03563				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.47645				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			2.24000	98.59548	2.24000	110.72330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.80412				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			2.26000	127.76454	2.26000	342.75269				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.17692				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.11043				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.05741				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.74940				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	100.64858				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.76081				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.76500	103.27133	5.76500	103.25517				0.00	0	610,000,000
Total FRX14 SPOT										0.00	0	610,000,000
Total For FRX14										0.00	0	610,000,000
FRX15 On 14/03/2015 Spot Bond			6.75000	103.96420	6.75000	103.94545				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			7.66000	103.05007	7.66000	103.02902				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			8.03000	103.82451	8.03000	103.80231				0.00	0	0

Contract 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			8.26000	109.41916	8.26000	109.39496			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			8.77500	102.12644	8.77500	102.10261		7,020,000,000.00		800,000	798,000,000
Total FRX19 SPOT								7,020,000,000.00		800,000	798,000,000
Total For FRX19								7,020,000,000.00		800,000	798,000,000
FRX20 On 01/10/2020 Spot Bond			8.96500	101.18792	8.96500	101.16368			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			9.54000	92.22085	9.54000	92.19750			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			9.66500	107.69608	9.66500	107.66831			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			9.97500	98.27788	9.97500	99.04251			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			10.23500	97.62412	10.23500	97.59720			0.00	0	20,000,000
Total FRX31 SPOT								0.00		0	20,000,000
Total For FRX31								0.00		0	20,000,000
FRX45 On 14/04/2045 Spot Bond			10.43500	79.40778	10.43500	79.38572			0.00	0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT								0.00		0	0
Total For FS1A1								0.00		0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20902			0.00	0	0
Total FS1A2 SPOT								0.00		0	0
Total For FS1A2								0.00		0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.21715			0.00	0	0
Total FS1A3 SPOT								0.00		0	0
Total For FS1A3								0.00		0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.22038			0.00	0	0

Contract 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				100.00000	0.00000	100.22843				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.24134				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.25102				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.29286				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	100.72679				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.76534				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.80024				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.80843				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.83172				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.86667				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.89579				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.02380				0.00	0	0

Contract 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				100.00000	0.00000	101.95285				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	99.84347				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			9.38000	102.37533	9.38000	102.34970				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.94945				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.57641				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.27212				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.29982				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.35336				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.41980				0.00	0	0

Contract 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				100.00000	0.00000	101.51202				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.46245				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.75793				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.54433				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.61049				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.74678				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.41781				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.88619				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.15332				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.66244				0.00	0	0

Contract 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				100.00000	0.00000	100.10643				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.18921				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.66382				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.83190				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.37653				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.20710				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.22243				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	101.11688				0.00	0	0
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.90185				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										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				100.00000	0.00000	101.44965				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.15683	102.37560	8.15683	99.57137				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.51748				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			8.50949	102.44354	8.50949	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.60469				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			8.95966	102.53411	8.95966	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.71124				0.00	0	0

Contract 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				100.00000	0.00000	101.58748			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.74682			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.81060			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.94095			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			9.89000	103.69320	9.89000	103.66555			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			8.33500	110.74914	8.33500	110.72416		20,837,500,000.00		2,500,000	395,000,000
Total HWAY20 SPOT								20,837,500,000.00		2,500,000	395,000,000
Total For HWAY20								20,837,500,000.00		2,500,000	395,000,000
HWAY2 On 07/12/2023 Spot Bond			1.85000	131.83746	1.85000	279.14997		0.00		0	9,762,500,000
Total HWAY23 SPOT								0.00		0	9,762,500,000
Total For HWAY23								0.00		0	9,762,500,000
HWAY2 On 07/12/2024 Spot Bond			1.86000	134.75112	1.86000	285.31920		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			9.58500	100.93371	9.58500	100.90761		5,751,000,000.00		600,000	3,123,700,000
Total HWAY34 SPOT								5,751,000,000.00		600,000	3,123,700,000
Total For HWAY34								5,751,000,000.00		600,000	3,123,700,000
HWAY3 On 31/07/2035 Spot Bond			9.60500	100.71093	9.60500	100.68482		0.00		0	0

Contract 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	52.07671	100.00000	51.95055			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	13.51979	100.00000	13.48704			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	97.84947	100.00000	97.50000			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	43.84778	100.00000	43.74039			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.61007	100.00000	21.55715			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	14.93338	100.00000	14.89720			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	55.26580	100.00000	55.13192			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			1.60000	117.62907	1.60000	117.60645		33,600,000,000.00		21,000,000	71,146,643,900
Total I2025 SPOT								33,600,000,000.00		21,000,000	71,146,643,900
Total For I2025								33,600,000,000.00		21,000,000	71,146,643,900
I2038 On 31/01/2038 Spot Bond			1.82000	122.61743	1.82000	122.59311		22,615,684,000,000.00		12,426,200,000	94,334,045,700
Total I2038 SPOT								22,615,684,000,000.00		12,426,200,000	94,334,045,700
Total For I2038								22,615,684,000,000.00		12,426,200,000	94,334,045,700
I2046 On 31/03/2046 Spot Bond			1.92000	121.08929	1.92000	121.06501		3,474,816,000,000.00		1,809,800,000	91,200,712,900
Total I2046 SPOT								3,474,816,000,000.00		1,809,800,000	91,200,712,900
Total For I2046								3,474,816,000,000.00		1,809,800,000	91,200,712,900
I2050 On 31/12/2050 Spot Bond			2.00000	126.72746	2.00000	126.70181		22,649,600,000,000.00		11,324,800,000	38,970,200,000
Total I2050 SPOT								22,649,600,000,000.00		11,324,800,000	38,970,200,000
Total For I2050								22,649,600,000,000.00		11,324,800,000	38,970,200,000
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.30000			0.00	0	0

Contract 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			7.68000	104.92390	7.68000	104.90241				0.00	0	0
Total IBL11 SPOT										0.00	0	0
Total For IBL11										0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.00166				0.00	0	0
Total IBL13 SPOT										0.00	0	0
Total For IBL13										0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.13277				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			8.18000	104.89257	8.18000	104.86971				0.00	0	200,000,000
Total IBL21 SPOT										0.00	0	200,000,000
Total For IBL21										0.00	0	200,000,000
IBL22 On 15/03/2018 Spot Bond			8.28000	108.31864	8.28000	108.29477				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.83362				0.00	0	0
Total IBL25 SPOT										0.00	0	0
Total For IBL25										0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.57000	118.77809	4.57000	118.74569				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.00000	103.58735	8.00000	103.56490				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.07693				0.00	0	0
Total IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.14004				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			1.42000	102.53115	1.42000	129.43150				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.13000	105.47863	2.13000	131.26245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.37765			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.23151			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.40000	103.33399	8.40000	103.31076			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.69748			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.89797			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.90920			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.98000	96.71483	8.98000	96.69163			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			9.43500	94.12599	9.43500	94.10203		124,542,000,000.00		13,200,000	13,200,000
Total IBL46 SPOT								124,542,000,000.00		13,200,000	13,200,000
Total For IBL46								124,542,000,000.00		13,200,000	13,200,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.64050			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			8.48000	98.21248	8.48000	98.19020			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			9.48500	102.05697	9.48500	102.00606			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.16121			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.19557				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			7.94000	101.75710	7.94000	101.73522				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.76000	101.22726	8.76000	101.20330				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.32410				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.91994				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			8.05000	104.36835	8.05000	104.34559				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			8.72000	105.27422	8.72000	105.24940				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			9.85000	106.31149	9.85000	106.28326				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.03474				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.27529				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00448	100.00000	0.00447				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.30352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.36171				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			9.10500	98.00993	9.10500	97.98609				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.01713	5.00000	101.00350				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.01713	5.00000	101.00350				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	102.10921	5.00000	102.09528				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.01713	5.00000	101.00350				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.20178	4.00000	101.19089				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	100.66165				0.00	0	0
Total IDW001 SPOT										0.00	0	0
Total For IDW001										0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	100.62324				0.00	4,195,707,700	4,195,707,700
Total IDW002 SPOT										0.00	4,195,707,700	4,195,707,700
Total For IDW002										0.00	4,195,707,700	4,195,707,700
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	100.05047				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	108.38061	9.20000	108.35397				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.04085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.04085				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.00083				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	7.63715	100.00000	7.61865				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	101.28007				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.04553				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.92084				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.68000	102.11829	9.68000	102.09206				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.66615				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.36897				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.82454				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	9.65054	100.00000	9.62716				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	81.18341	100.00000	81.18341				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	98.64865	100.00000	99.84423				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	98.25519	100.00000	97.99526				0.00	0	0
Total IN429U SPOT										0.00	0	0
Total For IN429U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	96.47193	100.00000	96.22135				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	94.74481	100.00000	94.50311				0.00	0	0
Total IN431U SPOT										0.00	0	0
Total For IN431U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	98.36066	100.00000	97.56098				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	94.41861	100.00000	93.69231				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	89.55883	100.00000	88.90511				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	85.17483	100.00000	84.58333				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	81.72727	100.00000	81.20000				0.00	0	0
Total IN436U SPOT										0.00	0	0
Total For IN436U										0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	96.50819	100.00000	95.72357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.90000	97.13453	5.90000	97.13453				0.00	0	0
Total INA427 SPOT										0.00	0	0
Total For INA427										0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.90000	99.91924	5.90000	99.82251				0.00	0	0
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			5.90000	99.69382	5.90000	99.59752				0.00	0	0
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.00000	99.46046	6.00000	99.36299				0.00	0	0
Total INA432 SPOT										0.00	0	0
Total For INA432										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.00000	99.34676	6.00000	99.24951				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	99.10561	6.10000	99.00722				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.10000	98.87633	6.10000	98.77840				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
INA441 On 07/10/2014 Spot Bond			100.00000	79.17570	100.00000	100.00000				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.04619				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			11.19745	101.46070	11.19745	100.88958				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			11.19745	99.78776	11.19745	99.87766				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.20410				0.00	0	0

Contract 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				100.00000	0.00000	100.61585				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.20036				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	101.60313	6.50000	101.58537				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.27028				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.03537				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.69153				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.28451				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.44984				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.19505				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.67736				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.19868				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.19709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.29803				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.99482				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.87633				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.76784				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.75887				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.58728				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.73692				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.34747				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.63288				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.05204				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.59768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total INGR02 SPOT									0.00	0	0
Total For INGR02									0.00	0	0
INGR02 On 08/05/2015 Spot Bond				100.00000	0.00000	101.06233			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INGR04 On 07/11/2014 Spot Bond				100.00000	0.00000	97.78717			0.00	0	0
Total INGR05 SPOT									0.00	0	0
Total For INGR05									0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total IP270U SPOT									0.00	0	0
Total For IP270U									0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
Total IPC02U SPOT									0.00	0	0
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.55337			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.58570			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.60729			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			8.69000	102.19095	8.69000	102.16720			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond			100.00000	8.72442	100.00000	8.69719		500,000,000,000,000.00	45,000,000,000	15,000,000,000	
Total IPF07 SPOT								10,000,000,000,000.00	45,000,000,000	15,000,000,000	
Total For IPF07								10,000,000,000,000.00	45,000,000,000	15,000,000,000	
IPF08 On 01/07/2018 Spot Bond			100.00000	3.68062	100.00000	3.66913		870,000,000,000,000.00	8,700,000,000	5,000,000,000	
Total IPF08 SPOT								10,000,000,000,000.00	8,700,000,000	5,000,000,000	
Total For IPF08								10,000,000,000,000.00	8,700,000,000	5,000,000,000	
IPF09 On 01/07/2019 Spot Bond			100.00000	1.55276	100.00000	1.54791		650,000,000,000,000.00	46,500,000,000	25,000,000,000	
Total IPF09 SPOT								10,000,000,000,000.00	46,500,000,000	25,000,000,000	
Total For IPF09								10,000,000,000,000.00	46,500,000,000	25,000,000,000	
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	101.28647			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC01 SPOT										0.00	0	0
Total For IPFC01										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.65500	99.69136	9.65500	99.66583				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.33237				0.00	0	0
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.88000	105.03572	8.88000	105.01092			13,320,000,000.00		1,500,000	23,500,000
Total IPL6 SPOT									13,320,000,000.00		1,500,000	23,500,000
Total For IPL6									13,320,000,000.00		1,500,000	23,500,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.90617				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.84315				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.18180				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.91546				0.00	0	1,240,000,000
Total IV012 SPOT										0.00	0	1,240,000,000
Total For IV012										0.00	0	1,240,000,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.20816				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			8.86000	101.84431	8.86000	101.82019				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.07793				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.60556				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.22000	98.02293	3.22000	121.98062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	137.95120	3.65000	137.91711			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.99954			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.80538			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.74949			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.45149			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.03327			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			3.60000	96.73437	3.60000	97.55497			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			3.60000	96.65372	3.60000	103.24976			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.49987			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.17411			0.00	5,000,000,000	2,500,000,000
Total IV032 SPOT									0.00	5,000,000,000	2,500,000,000
Total For IV032									0.00	5,000,000,000	2,500,000,000
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.36897			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			10.60000	112.00329	10.60000	111.97186		58,512,000,000,000.00		5,520,000,000	2,760,000,000

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 IV08 SPOT									8,512,000,000,000.00	5,520,000,000	2,760,000,000
Total For IV08									8,512,000,000,000.00	5,520,000,000	2,760,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.64130			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65000	137.95120	3.65000	137.91711			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	81.18660	100.00000	99.72678			0.00	0	0
Total IV427U SPOT									0.00	0	0
Total For IV427U									0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	99.57583	100.00000	99.30887			0.00	0	0
Total IV428U SPOT									0.00	0	0
Total For IV428U									0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	97.74464	100.00000	97.48742			0.00	0	0
Total IV429U SPOT									0.00	0	0
Total For IV429U									0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	95.97207	100.00000	95.72408			0.00	0	0
Total IV430U SPOT									0.00	0	0
Total For IV430U									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	96.77419	100.00000	97.43400			0.00	0	0
Total IV432U SPOT									0.00	0	0
Total For IV432U									0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	92.97710	100.00000	92.27273			0.00	0	0
Total IV433U SPOT									0.00	0	0
Total For IV433U									0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	99.31034	100.00000	98.63013			0.00	0	0
Total IV436U SPOT									0.00	0	0
Total For IV436U									0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.64087			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.35513			0.00	0	0
Total IVA02A SPOT									0.00	0	0
Total For IVA02A									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.76199			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.90000	97.13453	5.90000	99.90311				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.90000	99.88698	5.90000	99.79030				0.00	0	0
Total IVA428 SPOT										0.00	0	0
Total For IVA428										0.00	0	0
IVA429 On 17/07/2014 Spot Bond			5.90000	99.77421	5.90000	99.67775				0.00	0	0
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	99.42795	6.00000	99.33054				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.10000	98.95809	6.10000	98.86000				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.10000	98.84366	6.10000	98.74579				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.08876				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.29355				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.65797				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	99.96450				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.93464				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.79684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.87627				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.59582				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.58579				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.59659				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.61818				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.52099				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.43996				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.28453				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.25959				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.93526				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.67514				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.66812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.98055				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	99.88310				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.34115				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.14503				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.24034				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond			100.00000	1.55762	100.00000	1.55276				0.00	0	3,000,000,000
Total IVC033 SPOT										0.00	0	3,000,000,000
Total For IVC033										0.00	0	3,000,000,000
IVC034 On 30/06/2021 Spot Bond			100.00000	0.27722	100.00000	0.27636				0.00	0	14,000,000,000
Total IVC034 SPOT										0.00	0	14,000,000,000
Total For IVC034										0.00	0	14,000,000,000
IVC035 On 30/06/2019 Spot Bond			100.00000	1.55762	100.00000	1.55276				0.00	0	16,000,000,000
Total IVC035 SPOT										0.00	0	16,000,000,000
Total For IVC035										0.00	0	16,000,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	61.45944	100.00000	61.31055				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.31246				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	64.77271	100.00000	64.61408				0.00	0	0

Contract 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				100.00000	0.00000	102.08350				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	23.27688	100.00000	23.22049				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.66777				0.00	0	60,000,000
Total JDG04 SPOT										0.00	0	60,000,000
Total For JDG04										0.00	0	60,000,000
JDG07L On 14/11/2014 Spot Bond			100.00000	89.75610	100.00000	89.53771				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	88.13600	100.00000	87.92862				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	63.60972	100.00000	63.45394				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	71.79716	100.00000	71.66094				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	62.98818	100.00000	62.83559				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	56.70290	100.00000	56.56553				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.38939				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.40425				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.14529				0.00	0	0

Contract 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	90.78947	100.00000	90.49180			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.79704			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.51444			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			8.69500	139.80084	8.69500	139.76851			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.47210			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.26411			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.70279			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.68872			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.26929			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			8.98000	99.46103	8.98000	99.43689		16,164,000,000.00	1,800,000	1,370,000,000	
Total LGL02 SPOT								16,164,000,000.00	1,800,000	1,370,000,000	
Total For LGL02								16,164,000,000.00	1,800,000	1,370,000,000	
LGL03 On 03/04/2018 Spot Bond			9.13000	71.54009	9.13000	97.20993		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			9.58500	101.58971	9.58500	101.56344		5,751,000,000.00	600,000	600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL04 SPOT										5,751,000,000.00	600,000	600,000
Total For LGL04										5,751,000,000.00	600,000	600,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.55517				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			10.68000	100.59739	10.68000	100.56880				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.60597				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.86563				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.92334				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.99248				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.41266				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.83481				0.00	0	0
Total MAQ050 SPOT										0.00	0	0
Total For MAQ050										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.28098				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.62971				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.17369				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	98.89535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	69.39163	100.00000	69.25996				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	89.75610	100.00000	89.53771				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.16685				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.15252				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	83.82688	100.00000	83.63636				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total MAQ25U SPOT										0.00	0	0
Total For MAQ25U										0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total MAQ26U SPOT										0.00	0	0
Total For MAQ26U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.59690				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.00289				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.45514				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.57548				0.00	0	0

Contract 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	0
Total For MBF029										0.00	0	0
MBF03:On 01/10/2017 Spot Bond				100.00000	0.00000	101.01502				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03:On 28/03/2016 Spot Bond				100.00000	0.00000	100.32649				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	100.37502				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03:On 10/12/2016 Spot Bond				100.00000	0.00000	100.68665				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2014 Spot Bond				100.00000	0.00000	100.86728				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				100.00000	0.00000	101.02120				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03:On 15/04/2015 Spot Bond				100.00000	0.00000	101.34184				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03:On 17/04/2017 Spot Bond				100.00000	0.00000	101.43479				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	61.79433	100.00000	61.64463				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	21.53858	100.00000	21.48640				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	52.58441	100.00000	52.45703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.90000	102.41851	8.90000	102.39414				0.00	0	126,000,000
Total MBSA01 SPOT										0.00	0	126,000,000
Total For MBSA01										0.00	0	126,000,000
MBSA0 On 15/04/2019 Spot Bond			8.79000	102.34004	8.79000	102.31599				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				100.00000	0.00000	100.40462				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				100.00000	0.00000	100.37649				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				100.00000	0.00000	101.47772				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.59166				0.00	0	0
Total MEFSA1 SPOT										0.00	0	0
Total For MEFSA1										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.60302				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.65976				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.34648				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.51587				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.21500	102.82565	8.21500	102.80302				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			8.97000	101.29651	8.97000	101.27196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.78000	101.14921	9.78000	101.12254			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			6.43000	101.66975	6.43000	101.65235			0.00	0	0
Total MET01 SPOT									0.00	0	0
Total For MET01									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.21874			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.22683			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			9.78500	102.24002	9.78500	102.21316			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			7.69500	103.42843	7.69500	103.40722		4,617,000,000.00	600,000	4,990,000,000	
Total MGL01 SPOT								4,617,000,000.00	600,000	4,990,000,000	
Total For MGL01								4,617,000,000.00	600,000	4,990,000,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.67370			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			9.14000	99.88823	9.14000	99.86384			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.29495			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.65500	105.76343	9.65500	104.88839			0.00	0	420,000,000
Total MMIG02 SPOT									0.00	0	420,000,000
Total For MMIG02									0.00	0	420,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	14.19180	100.00000	14.15742			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.64687			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.84000	99.85791	8.84000	99.83431			123,760,000,000.00	14,000,000	73,100,000
Total MQB02 SPOT									123,760,000,000.00	14,000,000	73,100,000
Total For MQB02									123,760,000,000.00	14,000,000	73,100,000
MTN02 On 13/07/2014 Spot Bond			5.91500	104.92497	5.91500	104.90799			0.00	0	43,100,000
Total MTN02 SPOT									0.00	0	43,100,000
Total For MTN02									0.00	0	43,100,000
MTN03 On 13/07/2015 Spot Bond			7.78000	101.27860	7.78000	105.92641			0.00	0	90,000,000
Total MTN03 SPOT									0.00	0	90,000,000
Total For MTN03									0.00	0	90,000,000
MTN04 On 13/07/2017 Spot Bond			8.78000	103.24859	8.78000	108.27587			12,292,000,000.00	1,400,000	510,400,000
Total MTN04 SPOT									12,292,000,000.00	1,400,000	510,400,000
Total For MTN04									12,292,000,000.00	1,400,000	510,400,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.65185	100.89771	6.63561			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	6.73967	100.61875	6.72324			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	100.93493			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.94820			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.95469				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.03472				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.12778				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	0.42650	100.00000	0.42547				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	0.42650	100.00000	0.42547				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.21500	95.50159	9.21500	95.47822				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			7.63000	101.67875	7.63000	101.65772				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.30500	99.03050	9.30500	99.00603				0.00	0	600,000,000
Total NBK11A SPOT										0.00	0	600,000,000
Total For NBK11A										0.00	0	600,000,000
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	101.38809				0.00	0	200,000,000
Total NBK11B SPOT										0.00	0	200,000,000
Total For NBK11B										0.00	0	200,000,000
NBK12A On 19/03/2021 Spot Bond			9.10500	104.03511	9.10500	104.00995				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.86462				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.55000	103.89804	9.55000	103.87170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.12742				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 26/06/2021 Spot Bond			9.30500	100.09900	9.30500	100.02400				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				100.00000	0.00000	100.94641				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.17818				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.51403				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.79342				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.20987				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.10673				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.11521				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			7.38000	106.71130	7.38000	106.69029				0.00	0	1,026,500,000
Total NBK2A SPOT										0.00	0	1,026,500,000
Total For NBK2A										0.00	0	1,026,500,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.87317				0.00	0	15,230,000,000
Total NBK2B SPOT										0.00	0	15,230,000,000
Total For NBK2B										0.00	0	15,230,000,000
NBK3A On 09/09/2019 Spot Bond			8.80000	114.16133	8.80000	114.13461			7,920,000,000.00		900,000	445,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK3A SPOT									7,920,000,000.00	900,000	445,400,000
Total For NBK3A									7,920,000,000.00	900,000	445,400,000
NBK4 On 28/10/2024 Spot Bond			10.87000	34.47422	10.87000	34.46448			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			7.58000	103.55314	7.58000	103.53209			20,466,000,000.00	2,700,000	950,000,000
Total NBK6A SPOT									20,466,000,000.00	2,700,000	950,000,000
Total For NBK6A									20,466,000,000.00	2,700,000	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.46901			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.54634			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			7.93000	104.83305	7.93000	104.81090			7,930,000,000.00	1,000,000	460,400,000
Total NBK9A SPOT									7,930,000,000.00	1,000,000	460,400,000
Total For NBK9A									7,930,000,000.00	1,000,000	460,400,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.17117			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.55051			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.09313			0.00	0	0

Contract 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				100.00000	0.00000	99.89897				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.66798				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.62830				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.46489				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.59539				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.38595				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.50641				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.31064				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.74764				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	86.71997				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.29143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.01086				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.23730				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.22438				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	99.86223				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.21644				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.21242				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.21226				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.19723				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.04000	104.03983	10.04000	106.71533				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.24490				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.07500	102.77823	10.07500	105.48678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.24649				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.22040				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22061				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.63000	105.21118	8.63000	105.18703				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.57655				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.78649				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.18000	105.27922	10.18000	104.23793				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.92483				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.91999				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.23000	111.10841	12.23000	111.07257				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	111.11311				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.71027				0.00	0	0

Contract 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			2.07000	166.27296	2.07000	166.23895				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			8.83500	106.49869	8.83500	106.47326				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.38756				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	100.37044				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			9.46500	105.38270	9.46500	105.49570				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				100.00000	0.00000	100.79296				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				100.00000	0.00000	100.97758				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.74849				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				100.00000	0.00000	100.77633				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.75965				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			9.66500	105.38317	9.66500	106.48842				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				100.00000	0.00000	100.77639				0.00	0	0

Contract 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				100.00000	0.00000	100.79301				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond				100.00000	0.00000	100.78190				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			9.86500	105.38381	9.86500	105.49252				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.81533				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.80413				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.80969				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.01487				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.94729				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.82636				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			8.66000	114.01617	8.66000	113.98977				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			9.05500	120.50493	9.05500	120.47592				0.00	0	208,200,000
Total NRA022 SPOT										0.00	0	208,200,000
Total For NRA022										0.00	0	208,200,000
NRA02: On 31/05/2023 Spot Bond			1.96500	172.61978	1.96500	172.58497				0.00	0	8,400,000,000

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 NRA023 SPOT									0.00	0	8,400,000,000
Total For NRA023									0.00	0	8,400,000,000
NRA023 On 30/11/2028 Spot Bond			9.41500	123.19735	9.41500	123.16638			0.00	0	0
Total NRA028 SPOT									0.00	0	0
Total For NRA028									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.34202			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	101.22994			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.94674			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.18046			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.69573			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.72008			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				100.00000	0.00000	100.81358			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.01456			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	17.05177	100.00000	17.01046			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	44.32488	100.00000	44.21633			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.91000	104.10468	6.91000	104.08536			2,764,000,000.00	400,000	400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML01 SPOT									2,764,000,000.00	400,000	400,000
Total For OML01									2,764,000,000.00	400,000	400,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.67565	100.00000	15.63767			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond			100.00000		0.00000	99.65000			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	66.59708	100.00000	66.43397			0.00	0	0
Total PCF03 SPOT									0.00	0	0
Total For PCF03									0.00	0	0
PMM10 On 14/05/2015 Spot Bond			100.00000		0.00000	100.92164			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM11 On 23/01/2015 Spot Bond			100.00000		0.00000	101.27234			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond			100.00000		0.00000	100.54026			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond			100.00000		0.00000	100.47590			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PPC00 On 28/03/2016 Spot Bond			100.00000		0.00000	100.53834			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond			100.00000		0.00000	100.40797			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PRE1A On 27/01/2028 Spot Bond			100.00000		0.00000	101.19735			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond			100.00000		0.00000	101.23221			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond			100.00000		0.00000	101.24790			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.28276			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.43260			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.46743			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.35873			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R009 On 15/09/2014 Spot Bond			6.68000	105.32360	6.68000	105.30459			0.00	0	0
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.28500	98.74181	6.28500	98.72503			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.11500	40.16472	8.11500	40.15599			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R157 On 15/09/2015 Spot Bond			6.69500	111.73842	6.68000	111.73652		240,608,070,903,000.00	1,230,860,055,400	1,565,462,459,600	
Total R157 SPOT								10,608,070,903,000.00	230,860,055,400	565,462,459,600	
Total For R157								10,608,070,903,000.00	230,860,055,400	565,462,459,600	
R158 On 15/09/2015 Spot Bond			6.68000	111.75647	6.68000	111.73652		0.00	0	0	
Total R158 SPOT								0.00	0	0	
Total For R158								0.00	0	0	
R158P On 15/09/2015 Spot Bond			6.58000	92.51871	6.58000	92.50244		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			6.68000	117.75666	6.68000	117.73564		0.00	0	0	
Total R159 SPOT								0.00	0	0	
Total For R159								0.00	0	0	
R159P On 15/09/2016 Spot Bond			6.51000	86.84823	6.51000	86.83311		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.31000	117.14164	8.29500	117.24398		608,280,961,898,000.00	915,557,275,800	610,028,100,000	
Total R186 SPOT								18,280,961,898,000.00	915,557,275,800	610,028,100,000	
Total For R186								18,280,961,898,000.00	915,557,275,800	610,028,100,000	
R187P On 21/12/2026 Spot Bond			8.03500	37.45083	8.03500	37.44277		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			7.95500	34.97420	7.95500	34.96674		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			1.55000	285.72514	1.56000	285.45045		22,428,578,430,000.00	14,470,050,600	26,707,176,400	
Total R197 SPOT								22,428,578,430,000.00	14,470,050,600	26,707,176,400	
Total For R197								22,428,578,430,000.00	14,470,050,600	26,707,176,400	
R201 On 21/12/2014 Spot Bond			5.93000	101.55367	5.91500	101.54461		0.00	0	63,300,000,000	
Total R201 SPOT								0.00	0	63,300,000,000	
Total For R201								0.00	0	63,300,000,000	
R202 On 07/12/2033 Spot Bond			1.79000	228.43389	1.79000	228.38889		269,373,681,100,000.00	150,488,090,000	176,351,813,900	
Total R202 SPOT								269,373,681,100,000.00	150,488,090,000	176,351,813,900	
Total For R202								269,373,681,100,000.00	150,488,090,000	176,351,813,900	
R2023 On 28/02/2023 Spot Bond			8.15500	100.13470	8.15000	100.14312		921,624,486,583,500.00	113,013,425,700	389,309,124,700	
Total R2023 SPOT								921,624,486,583,500.00	113,013,425,700	389,309,124,700	
Total For R2023								921,624,486,583,500.00	113,013,425,700	389,309,124,700	
R203 On 15/09/2017 Spot Bond			7.30000	105.11710	7.28000	105.15385		254,700,391,660,000.00	993,794,574,200	790,243,818,000	
Total R203 SPOT								254,700,391,660,000.00	993,794,574,200	790,243,818,000	
Total For R203								254,700,391,660,000.00	993,794,574,200	790,243,818,000	
R2030 On 31/01/2030 Spot Bond			8.79500	96.69576	8.79500	96.67278		662,867,716,500,000.00	75,368,700,000	410,207,600,000	
Total R2030 SPOT								662,867,716,500,000.00	75,368,700,000	410,207,600,000	
Total For R2030								662,867,716,500,000.00	75,368,700,000	410,207,600,000	
R2032 On 31/03/2032 Spot Bond			8.92000	94.80618	8.92000	96.15899		62,440,000,000,000.00	7,000,000,000	16,245,000,000	
Total R2032 SPOT								62,440,000,000,000.00	7,000,000,000	16,245,000,000	
Total For R2032								62,440,000,000,000.00	7,000,000,000	16,245,000,000	
R2037 On 31/01/2037 Spot Bond			9.01000	98.69381	9.01000	98.66979		452,526,264,306,000.00	50,224,890,600	114,349,890,600	
Total R2037 SPOT								452,526,264,306,000.00	50,224,890,600	114,349,890,600	
Total For R2037								452,526,264,306,000.00	50,224,890,600	114,349,890,600	
R204 On 21/12/2018 Spot Bond			7.56000	101.89991	7.55000	101.91699		142,949,091,788,000.00	151,183,742,300	422,155,452,300	

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 R204 SPOT									12,949,091,788,000.00	151,183,742,300	422,155,452,300
Total For R204									12,949,091,788,000.00	151,183,742,300	422,155,452,300
R2048 On 28/02/2048 Spot Bond			9.08000	99.49952	9.08000	99.47551			791,711,103,424,000.00	87,192,852,800	296,442,800,000
Total R2048 SPOT									1,711,103,424,000.00	87,192,852,800	296,442,800,000
Total For R2048									1,711,103,424,000.00	87,192,852,800	296,442,800,000
R207 On 15/01/2020 Spot Bond			7.79500	100.96825	7.78500	100.99057			884,331,037,357,500.00	498,310,588,500	549,740,950,000
Total R207 SPOT									14,331,037,357,500.00	498,310,588,500	549,740,950,000
Total For R207									14,331,037,357,500.00	498,310,588,500	549,740,950,000
R208 On 31/03/2021 Spot Bond			7.96000	95.49625	7.95500	95.50062			513,139,253,900,000.00	441,349,152,500	910,604,503,300
Total R208 SPOT									13,139,253,900,000.00	441,349,152,500	910,604,503,300
Total For R208									13,139,253,900,000.00	441,349,152,500	910,604,503,300
R209 On 31/03/2036 Spot Bond			8.94000	75.99167	8.93500	76.01148			945,405,722,364,000.00	441,320,550,600	412,524,462,200
Total R209 SPOT									15,405,722,364,000.00	441,320,550,600	412,524,462,200
Total For R209									15,405,722,364,000.00	441,320,550,600	412,524,462,200
R210 On 31/03/2028 Spot Bond			1.75000	171.30309	1.75000	171.26953			95,200,000,000.00	54,400,000	30,653,945,600
Total R210 SPOT									95,200,000,000.00	54,400,000	30,653,945,600
Total For R210									95,200,000,000.00	54,400,000	30,653,945,600
R211 On 31/01/2017 Spot Bond			0.73000	131.68570	0.72000	131.69621			64,318,187,599,000.00	88,107,106,300	100,976,412,600
Total R211 SPOT									14,318,187,599,000.00	88,107,106,300	100,976,412,600
Total For R211									14,318,187,599,000.00	88,107,106,300	100,976,412,600
R212 On 31/01/2022 Spot Bond			1.51000	136.92788	1.56000	136.43696			933,935,000,000.00	618,500,000	63,556,213,000
Total R212 SPOT									933,935,000,000.00	618,500,000	63,556,213,000
Total For R212									933,935,000,000.00	618,500,000	63,556,213,000
R213 On 28/02/2031 Spot Bond			8.80500	86.74006	8.79500	86.79641			405,668,512,447,000.00	273,216,185,400	381,494,785,800
Total R213 SPOT									15,668,512,447,000.00	273,216,185,400	381,494,785,800
Total For R213									15,668,512,447,000.00	273,216,185,400	381,494,785,800
R214 On 28/02/2041 Spot Bond			9.01000	76.99227	9.01000	76.97383			528,025,723,802,000.00	169,592,200,200	556,487,600,200
Total R214 SPOT									18,025,723,802,000.00	169,592,200,200	556,487,600,200
Total For R214									18,025,723,802,000.00	169,592,200,200	556,487,600,200
R226C On 15/09/2014 Spot Bond			5.88500	98.82094	5.88500	98.80520			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			6.74000	95.45889	6.74000	95.44170			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			6.58000	92.51871	6.58000	92.50244			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R228C SPOT										0.00	0	0
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.50000	89.68991	6.50000	89.67432				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			6.51000	86.84823	6.51000	86.83311				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			5.92000	97.30137	5.92000	97.28601				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			6.65000	93.86867	6.65000	93.85190				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			6.52000	91.01589	6.52000	90.99994				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			6.50000	88.17604	6.50000	88.16063				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			6.56000	85.27819	6.56000	85.26315				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.25500	80.94027	7.25500	80.92451				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.30500	77.97640	7.30500	77.96111				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			7.55500	74.51270	7.55500	74.49761				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			7.53500	71.86228	7.53500	71.84776				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			7.51500	69.31951	7.51500	69.30554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.50500	66.84437	7.50500	66.83091				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			7.74500	63.54406	7.74500	63.53087				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			7.72500	61.25129	7.72500	61.23861				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			7.87500	58.38323	7.87500	58.37091				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			7.84500	56.29268	7.84500	56.28085				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			7.81500	54.29268	7.81500	54.28131				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			7.78500	52.37887	7.78500	52.36794				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			7.74500	50.59079	7.74500	50.58029				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.70500	48.88261	7.70500	48.87251				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			8.23500	44.73778	8.23500	44.72792				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			8.19500	43.14171	8.19500	43.13224				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			8.15500	41.61860	8.15500	41.60951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.11500	40.16472	8.11500	40.15599				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.07500	38.77657	8.07500	38.76819				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.03500	37.45083	8.03500	37.44277				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			7.99500	36.18436	7.99500	36.17661				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			7.95500	34.97420	7.95500	34.96674				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.02360				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.86107				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.02835				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.85289				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	17.61239	100.00000	17.56973				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	6.52704	100.00000	6.51105				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	17.69610	100.00000	17.65323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.03654				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.42349				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.97725				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.46018				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.13818				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.80588				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.43117				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.85520				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.57101				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.18700				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.45818				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.61637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.42038				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.69526				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.47422				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.40638				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	100.06036				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	102.05189				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.83999				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	101.83999				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.06757				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	100.08437				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.61584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.38857	12.35000	107.35302				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.53943				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.24973	100.00000	14.21521				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	101.03020				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.72447				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.56566				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.42762				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.28153				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.16442				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.44320	100.00000	2.43735				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	16.61346	100.00000	16.57277				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	24.49320	100.00000	24.43387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.16663	100.00000	12.07647				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	24.45103	100.00000	24.39180				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	102.00629				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	102.70873				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.25500	105.51146	9.25500	105.48537				0.00	0	768,200,000
Total RW21 SPOT										0.00	0	768,200,000
Total For RW21										0.00	0	768,200,000
RW23 On 10/12/2023 Spot Bond			9.40000	91.85830	9.40000	101.23870				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			9.94500	85.75153	9.94500	102.87657				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.77564				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			7.93000	107.34276	7.93000	107.32008				0.00	0	2,700,000,000
Total SBK12 SPOT										0.00	0	2,700,000,000
Total For SBK12										0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.81081				0.00	4,000,000,000	2,000,000,000
Total SBK13 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBK13										0.00	4,000,000,000	2,000,000,000
SBK14 On 01/12/2017 Spot Bond			9.33000	101.77465	9.33000	101.74930				0.00	0	750,000,000
Total SBK14 SPOT										0.00	0	750,000,000
Total For SBK14										0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.49468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.32201				0.00	5,000,000,000	2,500,000,000
Total SBK16 SPOT										0.00	5,000,000,000	2,500,000,000
Total For SBK16										0.00	5,000,000,000	2,500,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.37588				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.53835				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.51041				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			7.33000	102.98214	7.33000	102.96200				0.00	0	1,020,000,000
Total SBK7 SPOT										0.00	0	1,020,000,000
Total For SBK7										0.00	0	1,020,000,000
SBK9 On 10/04/2018 Spot Bond			9.05000	99.86678	9.05000	99.84263				0.00	0	2,360,000,000
Total SBK9 SPOT										0.00	0	2,360,000,000
Total For SBK9										0.00	0	2,360,000,000
SBN27 On 15/09/2015 Spot Bond			8.14000	110.02025	8.14000	109.99640				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.00000	110.18497	8.00000	110.16149				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			7.93000	110.26747	7.93000	110.24418				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			8.68000	101.26520	8.68000	101.24183				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.07500	110.09668	8.07500	110.07300				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.04000	110.13787	8.04000	110.11429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.29151				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	100.21830				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.98040				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.33000	104.05003	8.33000	104.02695				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.61194				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.17749				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.21820				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			9.10500	105.73298	9.10500	105.70726				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.94500	102.03653	9.94500	102.00962				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.05234				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.21384				0.00	500,000,000	500,000,000
Total SBS22 SPOT										0.00	500,000,000	500,000,000
Total For SBS22										0.00	500,000,000	500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.98682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.76613			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.64000	101.85020	8.64000	101.82679		8,640,000,000.00		1,000,000	1,201,700,000
Total SBS25 SPOT								8,640,000,000.00	1,000,000	1,201,700,000	
Total For SBS25								8,640,000,000.00	1,000,000	1,201,700,000	
SBS26l On 28/02/2017 Spot Bond			100.00000	11.61616	100.00000	11.59016		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			9.69000	106.41409	9.69000	106.38627		0.00	0	2,520,000,000	
Total SBS27 SPOT								0.00	0	2,520,000,000	
Total For SBS27								0.00	0	2,520,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.46660		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			9.20000	98.49917	9.20000	98.47497		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			8.99500	95.11943	8.99500	95.09670		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				100.00000	0.00000	100.37336		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			9.94500	99.39871	9.94500	99.37235		0.00	0	0	0
Total SBS31 SPOT								0.00	0	0	0
Total For SBS31								0.00	0	0	0
SBS4 On 16/11/2021 Spot Bond			9.65500	95.62926	9.65500	95.60477		0.00	0	11,400,000	
Total SBS4 SPOT								0.00	0	11,400,000	
Total For SBS4								0.00	0	11,400,000	
SBS9 On 07/07/2016 Spot Bond			7.73000	106.62912	7.73000	106.60678		5,411,000,000.00	700,000	345,400,000	
Total SBS9 SPOT								5,411,000,000.00	700,000	345,400,000	
Total For SBS9								5,411,000,000.00	700,000	345,400,000	
SBS11 On 07/12/2023 Spot Bond			2.09000	129.43481	2.09000	274.06087		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 SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.36500	103.92092	1.36500	129.60771				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.52000				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.52797				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	14.02073	100.00000	13.98676				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				161.69533	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.99000	113.79312	1.99000	127.62257				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	101.60313	6.50000	101.58537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.30813			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.03818			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.14419			0.00	0	1,000,000,000
Total SHS04 SPOT									0.00	0	1,000,000,000
Total For SHS04									0.00	0	1,000,000,000
SHS05 On 29/06/2017 Spot Bond			9.31000	98.66106	9.31000	98.63654		223,440,000,000.00		24,000,000	272,000,000
Total SHS05 SPOT								223,440,000,000.00		24,000,000	272,000,000
Total For SHS05								223,440,000,000.00		24,000,000	272,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.32016			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	99.84654			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.17599			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.16197			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	101.11786			0.00	0	0
Total SHS10 SPOT									0.00	0	0
Total For SHS10									0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	14.96965	100.00000	14.93338			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.40301			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	60.91752	100.00000	60.72733			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.30049			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS15I On 19/09/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	5,000,000,000
Total SHS15U SPOT									0.00	0	5,000,000,000
Total For SHS15U									0.00	0	5,000,000,000
SHS16I On 29/06/2016 Spot Bond			100.00000	21.17597	100.00000	21.12467		500,000,000,000,000.00	5,000,000,000	10,000,000,000	
Total SHS16U SPOT								10,000,000,000,000.00	5,000,000,000	10,000,000,000	
Total For SHS16U								10,000,000,000,000.00	5,000,000,000	10,000,000,000	
SHS17I On 30/09/2016 Spot Bond			100.00000	22.72397	100.00000	13.43213		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total SHS17U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For SHS17U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
SHS18I On 30/11/2016 Spot Bond			100.00000	20.76723	100.00000	13.47489		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total SHS18U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For SHS18U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
SLI2 On 15/08/2016 Spot Bond			7.98000	106.83588	7.98000	106.81279		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			9.15000	100.55593	9.15000	101.75784		0.00	0	0	
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			8.63000	101.40161	8.63000	101.37834		0.00	0	1,920,000,000	
Total SNT01 SPOT								0.00	0	1,920,000,000	
Total For SNT01								0.00	0	1,920,000,000	
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.82713		0.00	0	0	
Total SPDA1 SPOT								0.00	0	0	
Total For SPDA1								0.00	0	0	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.82940		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.13742		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.83516		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.30704				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			8.38000	102.37331	8.38000	102.35034				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.59390				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.69895				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.53921				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.50500	95.37488	9.50500	95.35068				0.00	0	1,353,100,000
Total SSA06 SPOT										0.00	0	1,353,100,000
Total For SSA06										0.00	0	1,353,100,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.64046				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.13104				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.43231				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			9.56300	87.96635	9.56300	87.94389				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.62500	87.69038	9.62500	87.66786				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			7.16000	100.98746	7.16000	100.96830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.04500	95.69841	9.04500	95.67503				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.29136				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.46000	101.86714	8.46000	101.84421				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.35000	109.19349	2.35000	109.58658				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.50000	98.43044	8.50000	98.40806				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN013 On 19/07/2014 Spot Bond				100.00000	0.00000	101.10324				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN014 On 26/08/2018 Spot Bond				100.00000	0.00000	100.96793				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN016 On 21/12/2026 Spot Bond			9.71500	105.94075	9.71500	105.91329				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.56772				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	100.21617				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	100.27641				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.02500	78.09840	10.02500	78.07764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.46679				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				100.00000	0.00000	99.68336				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.91720				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.68838				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY1076 On 29/07/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.34390				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	99.23017				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.21365				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109E On 22/08/2014 Spot Bond				100.00000	0.00000	99.16464				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.09715				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1102 On 30/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.04781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SY1105 On 07/07/2014 Spot Bond				100.00000	0.00000	99.91834				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	99.88550				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	98.86706				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.85248				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.85298				0.00	0	0
Total SY1109 SPOT										0.00	0	0
Total For SY1109										0.00	0	0
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.80374				0.00	0	0
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.73897				0.00	0	0
Total SY1111 SPOT										0.00	0	0
Total For SY1111										0.00	0	0
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.73915				0.00	0	0
Total SY1112 SPOT										0.00	0	0
Total For SY1112										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.75273				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.65717				0.00	0	0
Total SY1114 SPOT										0.00	0	0
Total For SY1114										0.00	0	0
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.68925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1115 SPOT										0.00	0	0
Total For SY1115										0.00	0	0
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.67324				0.00	0	0
Total SY1116 SPOT										0.00	0	0
Total For SY1116										0.00	0	0
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.68988				0.00	0	0
Total SY1117 SPOT										0.00	0	0
Total For SY1117										0.00	0	0
SY1118 On 25/07/2014 Spot Bond				100.00000	0.00000	99.62259				0.00	0	0
Total SY1118 SPOT										0.00	0	0
Total For SY1118										0.00	0	0
SY1119 On 29/07/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224		510,000,000,000,000.00		5,100,000,000	5,100,000,000	
Total SY1119 SPOT								10,000,000,000,000.00		5,100,000,000	5,100,000,000	
Total For SY1119								10,000,000,000,000.00		5,100,000,000	5,100,000,000	
SY1120 On 29/07/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224		880,000,000,000,000.00		88,800,000,000	78,800,000,000	
Total SY1120 SPOT								10,000,000,000,000.00		88,800,000,000	78,800,000,000	
Total For SY1120								10,000,000,000,000.00		88,800,000,000	78,800,000,000	
SZ18 On 30/09/2015 Spot Bond			7.14000	109.45282	7.14000	109.43184		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			8.89500	103.02375	8.89500	102.99925		0.00		0	0	
Total SZ25 SPOT								0.00		0	0	
Total For SZ25								0.00		0	0	
T018 On 15/07/2014 Spot Bond			100.00000	102.02089	100.00000	101.75100		0.00		0	0	
Total T018 SPOT								0.00		0	0	
Total For T018								0.00		0	0	
TF105L On 25/10/2014 Spot Bond			100.00000	95.66198	100.00000	95.41479		0.00		0	0	
Total TF105U SPOT								0.00		0	0	
Total For TF105U								0.00		0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	28.41207	100.00000	28.34325		0.00		0	0	
Total TF108U SPOT								0.00		0	0	
Total For TF108U								0.00		0	0	
TFS110 On 18/04/2016 Spot Bond			100.00000	0.00000	0.00000	101.29555		0.00		0	0	
Total TFS110 SPOT								0.00		0	0	
Total For TFS110								0.00		0	0	
TFS112 On 02/05/2016 Spot Bond			100.00000	0.00000	0.00000	101.10739		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.74419				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.57090				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.72103				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21070				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.22204				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.01857				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.51140				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.35034				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.16261				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			7.93000	105.18224	7.93000	105.15964				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.37943				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.41808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	103.58481	7.83000	103.56283		16,834,500,000,000.00	2,150,000,000	2,150,000,000	
Total TH10A3 SPOT								16,834,500,000,000.00	2,150,000,000	2,150,000,000	
Total For TH10A3								16,834,500,000,000.00	2,150,000,000	2,150,000,000	
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	101.35816		0.00	0	0	
Total TH10A4 SPOT								0.00	0	0	
Total For TH10A4								0.00	0	0	
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.40649		0.00	0	0	
Total TH10A5 SPOT								0.00	0	0	
Total For TH10A5								0.00	0	0	
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	103.19814		0.00	0	0	
Total TH10A6 SPOT								0.00	0	0	
Total For TH10A6								0.00	0	0	
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.35816		0.00	0	0	
Total TH10A7 SPOT								0.00	0	0	
Total For TH10A7								0.00	0	0	
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.40649		0.00	0	0	
Total TH10A8 SPOT								0.00	0	0	
Total For TH10A8								0.00	0	0	
TH10A8 On 18/07/2017 Spot Bond			7.16000	80.73811	7.16000	103.25844		0.00	0	0	
Total TH10A9 SPOT								0.00	0	0	
Total For TH10A9								0.00	0	0	
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.50118		0.00	0	0	
Total TH10B1 SPOT								0.00	0	0	
Total For TH10B1								0.00	0	0	
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.49345		0.00	0	0	
Total TH10B2 SPOT								0.00	0	0	
Total For TH10B2								0.00	0	0	
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.67886		0.00	0	0	
Total TH10C1 SPOT								0.00	0	0	
Total For TH10C1								0.00	0	0	
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.65376		0.00	0	0	
Total TH10C2 SPOT								0.00	0	0	
Total For TH10C2								0.00	0	0	
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.41121		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.32461				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.35623				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.41808				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	103.99613	8.73000	103.92251				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.35043				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.40649				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			9.02000	93.43288	9.02000	100.95295				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.48344				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.55872				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.50505				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.48379				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.63614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.67500				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66727				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				100.00000	0.00000	101.77370				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				100.00000	0.00000	102.27649				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				100.00000	0.00000	102.28419				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				100.00000	0.00000	102.49249				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.42161				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	6.96406	101.06155	6.94684				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.35043				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.63106				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.52436				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.60162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.41890				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.76034				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.39252				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.41191				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.39252				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.41191				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.42161				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.38089				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.41191				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.51854				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.51854				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.51854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.67359			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	101.71234			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	101.66390			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.43832			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	102.48667			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	102.46733			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.18000	104.98786	8.18000	104.96486		6,544,000,000.00	800,000	1,273,000,000	
Total TL15 SPOT								6,544,000,000.00	800,000	1,273,000,000	
Total For TL15								6,544,000,000.00	800,000	1,273,000,000	
TL20 On 22/02/2020 Spot Bond			9.93500	85.69355	9.93500	85.64092		35,169,900,000,000.00	3,540,000,000	2,200,000,000	
Total TL20 SPOT								15,169,900,000,000.00	3,540,000,000	2,200,000,000	
Total For TL20								15,169,900,000,000.00	3,540,000,000	2,200,000,000	
TN17 On 14/11/2017 Spot Bond			8.12000	104.50776	8.12000	104.48517		2,436,000,000.00	300,000	21,505,900,000	
Total TN17 SPOT								2,436,000,000.00	300,000	21,505,900,000	
Total For TN17								2,436,000,000.00	300,000	21,505,900,000	
TN20 On 17/09/2020 Spot Bond			9.20500	109.07363	9.20500	109.04696		21,375,516,858,500.00	2,322,163,700	10,522,173,700	
Total TN20 SPOT								1,375,516,858,500.00	2,322,163,700	10,522,173,700	
Total For TN20								1,375,516,858,500.00	2,322,163,700	10,522,173,700	
TN20U On 14/04/2020 Spot Bond			100.00000	0.83832	100.00000	0.83567		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			9.43000	110.06097	9.43000	110.03343		0.00	0	10,280,000,000	

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 TN23 SPOT									0.00	0	10,280,000,000
Total For TN23									0.00	0	10,280,000,000
TN25 On 19/08/2025 Spot Bond			9.53500	103.25833	9.53500	103.23176			0.00	0	17,000,000,000
Total TN25 SPOT									0.00	0	17,000,000,000
Total For TN25									0.00	0	17,000,000,000
TN27 On 14/11/2027 Spot Bond			9.54500	96.37493	9.54500	96.35051		44,705,916,500.00	4,683,700	2,324,400,000	
Total TN27 SPOT								44,705,916,500.00	4,683,700	2,324,400,000	
Total For TN27								44,705,916,500.00	4,683,700	2,324,400,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.04333			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.84761			0.00	0	1,536,000,000
Total TNF18 SPOT									0.00	0	1,536,000,000
Total For TNF18									0.00	0	1,536,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.95876			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.94827			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.97309			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.97562			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.09794			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.35145			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.09821			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	99.91019			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.90818				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	99.85511				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	99.84517				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	100.05355				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.07835	9.75000	100.05222				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.07776	100.00000	10.05177				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	100.50897				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.54128				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	100.55922				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	100.56280				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.66285				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	100.88238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.54347				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.85638				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.66121				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP154 On 24/07/2014 Spot Bond				100.00000	0.00000	99.65881				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP155 On 22/01/2015 Spot Bond				100.00000	0.00000	96.63021				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.38292				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.82168				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP159 On 21/08/2014 Spot Bond				103.48765	0.00000	99.15362				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.25408				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				100.00000	0.00000	95.41387				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				100.00000	0.00000	98.66620				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				100.00000	0.00000	95.23529				0.00	0	0

Contract 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				100.00000	0.00000	95.00621				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	98.19667				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.77994				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.08421				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	93.80278				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.08865	100.00000	13.05695				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.81276				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	101.36659				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	101.30296				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	101.29993				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	101.27451				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	101.15932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.79825				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.61532				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.46234				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.69236				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	101.31275				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.61836				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.35500	110.11019	9.35500	110.08284				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	101.56591				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	99.88594				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.62000	104.59973	9.62000	104.57303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.08670				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.03254				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.06570				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.10145				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.10301				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.03599				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.03715				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			7.04000	110.72832	7.04000	110.70751				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.20000	243.74266	1.20000	243.69846				0.00	0	692,900,000
Total WS05 SPOT										0.00	0	692,900,000
Total For WS05										0.00	0	692,900,000
WSP1 On 28/05/2015 Spot Bond			7.00000	102.58786	7.00000	102.56868				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			7.78000	103.98269	7.78000	103.96112				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			8.10500	104.42867	8.10500	104.40612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.41000	103.56724	8.41000	103.54405				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			8.49500	103.46276	8.49500	103.43937				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			6.63000	93.73551	6.63000	93.71890				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z019 On 30/06/2014 Spot Bond			5.96500	94.37079	5.96500	94.37079				0.00	0	0
Total Z019 SPOT										0.00	0	0
Total For Z019										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.56000	91.98048	6.56000	91.96426				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			5.93000	97.62099	5.93000	97.60551				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			6.63000	93.71890	6.63000	93.70229				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			7.49500	67.99787	7.49500	67.98427				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	40.65120	100.00000	40.57408				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	21.51719	100.00000	21.47637				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										84,878,509,314,355,500.006,300,561,591,200	259,955,488,300	0
Total for SPOT :										84,878,509,314,355,500.00	300,561,591,200	259,955,488,300

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 Futures									84 878 509 366 471 900.00	300,561,591,455	259,955,857,392
Total Options									0.00	0	54,133
Grand Total:									84,878,509,366,471,900.00	300,561,591,455	259,955,911,525