



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			122.63719	122.63719	123.32806	123.32806			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.57325	124.57325	125.27531	125.27531			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,328.06000	1.32806	637,190		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,318.06000	1.31806	627,190		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,338.06000	1.33806	647,190		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			714.69000	0.71469	1,416,750		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			724.69000	0.72469	1,426,750		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			734.69000	0.73469	1,436,750		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.70718	82.23541	9.70827	82.22744			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.80320	83.52343	9.80429	83.51559			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.88129	81.17212	9.88234	81.16467			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,087.05000	4.08705	4,095,020		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			4,154.50000	4.15450	4,162,470		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,221.85000	4.22185	4,229,820		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,458.47000	1.45847	1,466,310		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			1,318.46000	1.31846	1,326,300		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,388.51000	1.38851	1,396,350		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			946.87000	0.94687	939,420		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			874.72000	0.87472	867,270		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			1,019.11000	1.01911	1,011,660		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.30866	117.30866	117.29145	117.29145			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.00377	118.00377	117.98664	117.98664			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			281.45000	0.28145	298,660		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			301.45000	0.30145	318,660		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			291.45000	0.29145	308,660		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			1,013.36000	1.01336	996,230		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			1,023.36000	1.02336	1,006,230		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			1,003.36000	1.00336	986,230		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			122.95633	122.95633	122.71386	122.71386			0.00	0	1,860
I2038	On	05/02/2015	Bond Future			123.59607	123.59607	123.35016	123.35016			0.00	0	0
Total I2038 Future												0.00	0	1,860
I2038	On	06/11/2014	Bond Future	119.99	Call			2,723.86000	2.72386	2,966,330		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			2,713.86000	2.71386	2,956,330		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,703.86000	2.70386	2,946,330		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			350.16000	0.35016	596,070		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			340.16000	0.34016	586,070		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			360.16000	0.36016	606,070		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,860
I2046	On	06/11/2014	Bond Future			123.93217	123.93217	123.91359	123.91359			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.88848	125.88848	125.86982	125.86982			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			19,483.59000	19.48359	19,502,170		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,473.59000	19.47359	19,492,170		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,463.59000	19.46359	19,482,170		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,879.82000	1.87982	1,898,480		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,869.82000	1.86982	1,888,480		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,859.82000	1.85982	1,878,480		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			131.63505	131.63505	131.61511	131.61511			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.26474	132.26474	132.24500	132.24500			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			5,625.11000	5.62511	5,645,050		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			5,615.11000	5.61511	5,635,050		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			5,605.11000	5.60511	5,625,050		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			2,255.00000	2.25500	2,274,740		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,245.00000	2.24500	2,264,740		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,235.00000	2.23500	2,254,740		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			8.35776	120.20580	8.34336	120.32615		7.84	0.00	0	48,751
R186	On	05/02/2015	Bond Future			8.42870	116.79280	8.41373	116.91535		8.00	0.00	0	540
R186	On	07/05/2015	Bond Future			8.48121	118.80603	8.46559	118.93146		8.12	0.00	0	0
Total R186 Future												0.00	0	49,291
R186	On	06/11/2014	Bond Future	8.16	Call			612.12000	0.61212	546,240	7.81	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			2,005.35000	2.00535	1,895,160	8.00	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			3,207.35000	3.20735	3,285,970	7.75	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			561.09000	0.56109	498,160	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			2,279.24000	2.27924	2,336,660	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			586.21000	0.58621	521,800	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			2,219.05000	2.21905	2,274,990	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,660.71000	6.66071	6,538,680	8.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			2,159.74000	2.15974	2,214,210	7.81	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			1,064.91000	1.06491	977,850	7.87	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			1,428.33000	1.42833	1,461,620	7.87	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			1,740.01000	1.74001	1,634,440	7.97	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			852.86000	0.85286	867,640	7.97	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			23.30000	0.02330	21,620	8.43	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			705.48000	0.70548	715,640	8.00	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			2,173.33000	2.17333	2,060,760	8.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			626.81000	0.62681	634,590	8.02	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			2,588.92000	2.58892	2,471,890	8.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			469.73000	0.46973	473,050	8.06	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			43.69000	0.04369	33,360	7.64	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			5,601.15000	5.60115	5,711,170	7.64	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			87.72000	0.08772	69,880	7.68	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			4,757.67000	4.75767	4,860,180	7.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			285.92000	0.28592	244,190	7.75	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			3,940.55000	3.94055	3,745,250	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,230.64000	1.23064	1,157,890	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			3,994.97000	3.99497	3,799,820	8.13	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,205.82000	1.20582	1,133,220	8.13	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,387.39000	5.38739	5,200,880	8.24	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			719.65000	0.71965	655,690	8.24	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			3,886.47000	3.88647	3,691,030	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,255.87000	1.25587	1,182,980	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			4,065.78000	4.06578	3,957,320	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			2,328.68000	2.32868	2,096,990	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			4,161.39000	4.16139	4,055,130	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			2,362.42000	2.36242	2,130,160	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			4,113.04000	4.11304	4,006,210	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			2,397.17000	2.39717	2,163,280	8.04	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												0.00	0	77,301
R197	On	06/11/2014	Bond Future			287.75241	287.75241	287.28226	287.28226			0.00	0	939
R197	On	05/02/2015	Bond Future			286.27891	286.27891	285.80219	285.80219			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			2,282.26000	2.28226	2,752,410		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			2,272.26000	2.27226	2,742,410		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			2,292.26000	2.29226	2,762,410		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			3,187.81000	3.18781	2,711,090		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			3,197.81000	3.19781	2,721,090		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			3,207.81000	3.20781	2,731,090		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			233.29693	233.29693	232.75306	232.75306			0.00	0	47,856
R202	On	05/02/2015	Bond Future			233.78451	233.78451	233.23254	233.23254			0.00	0	0
Total R202 Future												0.00	0	47,856
R202	On	06/11/2014	Bond Future	226.99	Call			5,763.06000	5.76306	6,306,930		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,753.06000	5.75306	6,296,930		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			5,743.06000	5.74306	6,286,930		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			232.54000	0.23254	784,510		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			222.54000	0.22254	774,510		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			242.54000	0.24254	794,510		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,856
R2023	On	06/11/2014	Bond Future			8.16673	99.04577	8.10657	99.39866		6.46	0.00	0	9,834
R2023	On	05/02/2015	Bond Future			8.24762	100.59701	8.18475	100.95577		6.22	0.00	0	0
R2023	On	07/05/2015	Bond Future			8.30048	98.40288	8.23477	98.76845		6.58	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.32957	100.26650	8.26041	100.64171		6.62	0.00	0	0
Total R2023 Future												0.00	0	9,834
R2023	On	06/11/2014	Bond Future	8.59	Call			2,892.09000	2.89209	2,567,530	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			101.44000	0.10144	129,770	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,943.42000	2.94342	2,617,500	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			96.12000	0.09612	123,090	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,994.95000	2.99495	2,667,710	6.79	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			91.04000	0.09104	116,690	6.79	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			471.30000	0.47130	487,240	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,605.40000	3.60540	3,264,170	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			493.96000	0.49396	511,490	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,648.83000	3.64883	3,306,790	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			482.52000	0.48252	499,240	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,692.44000	3.69244	3,349,620	6.42	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			1,932.07000	1.93207	1,632,320	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			2,350.16000	2.35016	2,415,980	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			1,878.68000	1.87868	1,582,990	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,408.98000	2.40898	2,478,860	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			1,905.27000	1.90527	1,607,530	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			2,379.45000	2.37945	2,447,280	6.55	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			2,664.55000	2.66455	2,695,650	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,581.19000	2.58119	2,235,400	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			2,637.82000	2.63782	2,667,240	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,608.70000	2.60870	2,261,990	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,610.93000	2.61093	2,639,430	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,328.34000	5.32834	4,927,630	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	9.07	Put			1,048.22000	1.04822	1,022,720	6.94	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,553.47000	2.55347	2,209,360	6.62	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	10,745
R203	On	06/11/2014	Bond Future			7.22788	103.86784	7.16652	104.02576		2.24	0.00	0	14,299
R203	On	05/02/2015	Bond Future			7.33127	105.49466	7.26307	105.65537		2.10	0.00	0	0
R203	On	07/05/2015	Bond Future			7.37163	103.14265	7.29511	103.30679		2.10	0.00	0	0
Total R203 Future												0.00	0	14,299
R203	On	06/11/2014	Bond Future	6.84	Call			51.30000	0.05130	27,490	2.18	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			896.80000	0.89680	1,030,910	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			54.93000	0.05493	29,770	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			874.41000	0.87441	1,007,170	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			58.76000	0.05876	32,190	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			852.22000	0.85222	983,570	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			123.31000	0.12331	76,290	2.20	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			605.23000	0.60523	716,130	2.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,549.69000	2.54969	2,389,090	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			25.87000	0.02587	25,980	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,571.55000	2.57155	2,410,910	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			24.88000	0.02488	24,950	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,211.52000	1.21152	1,059,730	2.17	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			210.73000	0.21073	219,650	2.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,527.84000	2.52784	2,367,300	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			26.88000	0.02688	27,050	2.26	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			660.04000	0.66004	547,720	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			756.96000	0.75696	808,780	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			670.94000	0.67094	557,750	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			746.37000	0.74637	797,320	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			649.57000	0.64957	537,790	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			767.99000	0.76799	820,350	2.10	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	14,413
R2030	On	06/11/2014	Bond Future			8.75680	95.92046	8.75256	95.95416			0.00	0	4,663
R2030	On	05/02/2015	Bond Future			8.82728	93.41591	8.82286	93.45048			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.88409	95.02714	8.87945	95.06292			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	06/11/2014	Bond Future	8.99	Call			1,860.91000	1.86091	1,827,210		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			1,938.12000	1.93812	1,904,420		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/11/2014	Bond Future	9.01	Call			2,015.24000	2.01524	1,981,540		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			3,257.98000	3.25798	3,223,410		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			3,332.29000	3.33229	3,297,720		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			3,183.58000	3.18358	3,149,010		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			927.89000	0.92789	963,670		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			1,084.53000	1.08453	1,120,310		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			1,006.16000	1.00616	1,041,940		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,663
R2037	On	06/11/2014	Bond Future			8.97026	97.85966	8.98624	97.71248			0.00	0	10,565
R2037	On	05/02/2015	Bond Future			9.03753	95.13502	9.05395	94.98588			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			9.09253	96.77610	9.10936	96.62500			0.00	0	0
Total R2037 Future												0.00	0	13,845
R2037	On	06/11/2014	Bond Future	9.71	Call			6,304.05000	6.30405	6,451,230		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			6,138.95000	6.13895	6,286,130		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,221.56000	6.22156	6,368,740		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			3,827.97000	3.82797	3,977,110		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			3,912.84000	3.91284	4,061,980		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			3,997.58000	3.99758	4,146,720		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			988.78000	0.98878	837,680		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			897.68000	0.89768	746,580		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			1,080.01000	1.08001	928,910		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	13,845

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			7.55811	104.64929	7.48185	104.91747		3.25	0.00	0	12,674
R204	On	05/02/2015	Bond Future			7.65098	102.25350	7.56881	102.52621		3.21	0.00	0	0
R204	On	07/05/2015	Bond Future			7.70709	104.01581	7.61808	104.29388		3.20	0.00	0	0
R204	On	06/08/2015	Bond Future			7.71707	101.94437	7.61944	102.23053		3.26	0.00	0	0
Total R204 Future												0.00	0	12,674
R204	On	06/11/2014	Bond Future	6.99	Call			28.66000	0.02866	11,510	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,779.29000	1.77929	2,030,320	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			30.93000	0.03093	12,600	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,745.61000	1.74561	1,995,460	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			33.34000	0.03334	13,790	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,712.07000	1.71207	1,960,700	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,807.12000	1.80712	1,549,290	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			36.36000	0.03636	46,710	3.39	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,422.84000	2.42284	2,169,450	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			156.63000	0.15663	175,950	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,367.26000	2.36726	2,115,150	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			165.74000	0.16574	186,340	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,395.00000	2.39500	2,142,240	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			161.13000	0.16113	181,080	3.39	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			933.10000	0.93310	740,430	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			1,272.00000	1.27200	1,357,400	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			904.09000	0.90409	714,350	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			1,305.85000	1.30585	1,394,180	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			918.52000	0.91852	727,320	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			1,288.84000	1.28884	1,375,710	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,524.28000	1.52428	1,285,600	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			1,112.61000	1.11261	1,160,090	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,789.27000	2.78927	2,505,420	3.39	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			500.51000	0.50051	502,820	3.39	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,491.22000	1.49122	1,254,500	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			1,138.00000	1.13800	1,187,440	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,507.70000	1.50770	1,270,000	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			1,125.25000	1.12525	1,173,710	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	14,643
R2044	On	06/11/2014	Bond Future			9.03409	99.51840	9.03991	99.46035			0.00	0	3,123
R2044	On	05/02/2015	Bond Future			9.09877	96.69457	9.10472	96.63601			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.15182	98.36253	9.15788	98.30352			0.00	0	0
Total R2044 Future												0.00	0	3,123
R2044	On	06/11/2014	Bond Future	9.00	Put			399.27000	0.39927	341,220		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			298.97000	0.29897	240,920		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			499.76000	0.49976	441,710		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			1,140.00000	1.14000	1,081,440		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			1,039.71000	1.03971	981,150		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			939.60000	0.93960	881,040		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			1,557.86000	1.55786	1,498,850		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			1,457.90000	1.45790	1,398,890		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			1,657.98000	1.65798	1,598,970		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	3,123
R2048	On	06/11/2014	Bond Future			9.02458	98.83560	9.03547	98.72432			19,767,120.00	200	29,770
R2048	On	05/02/2015	Bond Future			9.09053	100.38357	9.10171	100.27087			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			9.13937	97.67919	9.15080	97.56512			0.00	0	0
Total R2048 Future												19,767,120.00	200	31,047
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			6,744.92000	6.74492	6,856,200		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			6,565.14000	6.56514	6,676,420		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			6,655.11000	6.65511	6,766,390		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			3,867.42000	3.86742	3,980,120		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			3,960.94000	3.96094	4,073,640		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			3,773.72000	3.77372	3,886,420		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			980.02000	0.98002	1,094,090		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			1,077.83000	1.07783	1,191,900		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			882.03000	0.88203	996,100		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
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												19,767,120.00	200	31,047
R207	On	06/11/2014	Bond Future			7.77949	100.10722	7.71897	100.35818		4.31	0.00	0	33,691
R207	On	05/02/2015	Bond Future			7.86631	98.03401	7.80199	98.28918		4.16	0.00	0	0
R207	On	07/05/2015	Bond Future			7.92695	99.72407	7.85833	99.98428		4.20	0.00	0	0
R207	On	06/08/2015	Bond Future			7.95193	97.96713	7.87790	98.23500		4.32	0.00	0	0
Total R207 Future												0.00	0	33,691
R207	On	06/11/2014	Bond Future	7.34	Call			90.40000	0.09040	54,910	4.22	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			1,679.82000	1.67982	1,895,290	4.22	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			96.07000	0.09607	58,790	4.22	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			1,643.15000	1.64315	1,856,830	4.22	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			102.01000	0.10201	62,890	4.23	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			1,606.77000	1.60677	1,818,610	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,895.74000	2.89574	2,654,260	4.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			207.80000	0.20780	221,490	4.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,928.63000	2.92863	2,686,650	4.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			202.29000	0.20229	215,480	4.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,961.62000	2.96162	2,719,160	4.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			196.90000	0.19690	209,610	4.38	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,282.74000	2.28274	2,047,980	4.34	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			771.50000	0.77150	796,950	4.34	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,137.12000	1.13712	957,260	4.20	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,626.03000	1.62603	1,706,380	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,232.10000	2.23210	1,998,840	4.34	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			795.43000	0.79543	822,380	4.34	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,257.35000	2.25735	2,023,330	4.34	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			783.39000	0.78339	809,580	4.34	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,424.10000	1.42410	1,204,850	4.27	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			1,888.99000	1.88899	1,937,610	4.27	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,441.53000	1.44153	1,220,830	4.27	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			1,869.98000	1.86998	1,917,150	4.27	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			978.50000	0.97850	794,010	4.20	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			2,507.51000	2.50751	2,590,890	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,407.15000	1.40715	1,188,990	4.27	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			1,908.51000	1.90851	1,958,220	4.27	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												0.00	0	33,827
R208	On	06/11/2014	Bond Future			7.92744	94.95598	7.87222	95.21922		5.35	354,185,805.40	3,730	50,072
R208	On	05/02/2015	Bond Future			8.00911	96.44321	7.95099	96.71087		5.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future			8.06349	94.70295	8.00217	94.97583		5.30	0.00	0	0
R208	On	06/08/2015	Bond Future			8.08834	96.49688	8.02308	96.77748		5.31	0.00	0	0
Total R208 Future												354,185,805.40	3,730	50,072
R208	On	06/11/2014	Bond Future	8.50	Call			2,972.24000	2.97224	2,714,780	5.57	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			31.66000	0.03166	37,440	5.57	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			79.89000	0.07989	48,950	5.20	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,171.75000	2.17175	2,404,050	5.20	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			85.12000	0.08512	52,540	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,127.95000	2.12795	2,358,610	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			90.63000	0.09063	56,340	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,084.45000	2.08445	2,313,400	5.21	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			385.41000	0.38541	393,010	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,867.99000	2.86799	2,607,370	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			376.28000	0.37628	383,320	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,903.51000	2.90351	2,642,350	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			367.17000	0.36717	373,670	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,832.46000	2.83246	2,572,400	5.22	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			1,679.98000	1.67998	1,437,970	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,645.08000	1.64508	1,675,950	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,634.49000	1.63449	1,394,930	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,688.76000	1.68876	1,722,080	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,657.15000	1.65715	1,416,060	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,666.82000	1.66682	1,698,610	5.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			773.95000	0.77395	750,990	5.58	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			2,089.44000	2.08944	2,106,270	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,968.60000	1.96860	1,703,440	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			2,068.08000	2.06808	2,083,520	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,990.51000	1.99051	1,724,340	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			2,046.88000	2.04688	2,061,310	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,255.59000	4.25559	3,952,030	5.58	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			1,946.81000	1.94681	1,683,040	5.31	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												354,185,805.40	3,730	51,790
R209	On	06/11/2014	Bond Future			8.88343	75.68563	8.88416	75.68006		12.10	0.00	0	28,923
R209	On	05/02/2015	Bond Future			8.94640	76.87105	8.94712	76.86562		11.91	0.00	0	0
R209	On	07/05/2015	Bond Future			8.99508	75.04579	8.99576	75.04071		12.71	0.00	0	0
R209	On	06/08/2015	Bond Future			9.02957	76.46780	9.02998	76.46476		12.89	0.00	0	0
Total R209 Future												0.00	0	28,923
R209	On	06/11/2014	Bond Future	9.50	Put			100.51000	0.10051	80,630	12.56	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			1,658.42000	1.65842	1,604,290	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	10.00	Put			5.28000	0.00528	3,890	13.01	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			1,943.09000	1.94309	1,891,930	12.15	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			981.35000	0.98135	921,760	12.08	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			1,750.82000	1.75082	1,697,310	12.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			799.83000	0.79983	740,750	12.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,581.79000	4.58179	4,567,480	12.56	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			3.70000	0.00370	2,670	13.01	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,099.78000	5.09978	5,090,350	12.63	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			857.32000	0.85732	797,620	12.10	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			1,704.31000	1.70431	1,650,280	12.10	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			828.21000	0.82821	768,610	12.10	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,824.14000	7.82414	7,828,320	13.01	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			7,503.91000	7.50391	7,507,470	12.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			7.45000	0.00745	5,440	12.97	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			693.71000	0.69371	636,980	12.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,030.29000	3.03029	2,995,400	12.33	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			316.60000	0.31660	276,140	12.33	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			8,142.52000	8.14252	8,147,060	13.01	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			255.60000	0.25560	226,410	11.85	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			3,277.99000	3.27799	3,243,230	11.85	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			761.67000	0.76167	716,780	11.98	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			1,796.44000	1.79644	1,745,980	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			1,481.25000	1.48125	1,427,230	12.08	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			67.14000	0.06714	52,140	12.63	0.00	0	907
R209	On	05/02/2015	Bond Future	9.24	Call			3,527.67000	3.52767	3,413,510	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			1,368.70000	1.36870	1,249,110	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,574.54000	3.57454	3,461,060	12.08	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			1,343.57000	1.34357	1,224,660	12.08	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,621.68000	3.62168	3,508,890	12.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			1,318.82000	1.31882	1,200,600	12.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			2,489.11000	2.48911	2,364,050	11.91	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,092.02000	2.09202	1,961,530	11.91	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			3,096.74000	3.09674	2,890,470	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,127.97000	3.12797	2,927,000	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			3,171.00000	3.17100	2,964,950	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,165.34000	3.16534	2,964,020	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			3,133.70000	3.13370	2,927,300	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,202.94000	3.20294	3,001,750	12.72	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,992.77000	3.99277	3,737,840	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,806.82000	3.80682	3,554,750	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,955.10000	3.95510	3,699,990	12.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	9.90	Call			7,605.89000	7.60589	7,429,290	13.49	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,566.48000	1.56648	1,386,840	13.49	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,733.58000	3.73358	3,482,170	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			4,030.73000	4.03073	3,776,280	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,770.11000	3.77011	3,518,220	12.89	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	59,624
R210	On	06/11/2014	Bond Future			172.76689	172.76689	172.74136	172.74136			0.00	0	642
R210	On	05/02/2015	Bond Future			175.49400	175.49400	175.46863	175.46863			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.01	Call			3,731.36000	3.73136	3,756,890		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			3,751.36000	3.75136	3,776,890		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			3,741.36000	3.74136	3,766,890		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			458.63000	0.45863	484,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			478.63000	0.47863	504,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			468.63000	0.46863	494,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.44954	132.44954	132.37389	132.37389			0.00	0	1,120
R211	On	05/02/2015	Bond Future			132.93463	132.93463	132.85821	132.85821			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,383.89000	2.38389	2,459,540		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,373.89000	2.37389	2,449,540		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,363.89000	2.36389	2,439,540		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			151.79000	0.15179	75,370		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			131.79000	0.13179	55,370		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			141.79000	0.14179	65,370		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 06/11/2014 Bond Future			136.89719	136.89719	136.87764	136.87764			0.00	0	14,864
R212 On 05/02/2015 Bond Future			137.29577	137.29577	137.27630	137.27630			0.00	0	0
Total R212 Future									0.00	0	14,864
R212 On 06/11/2014 Bond Future	135.01	Call			1,867.64000	1.86764	1,887,190		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			1,887.64000	1.88764	1,907,190		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			1,877.64000	1.87764	1,897,190		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			713.70000	0.71370	694,230		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			723.70000	0.72370	704,230		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			733.70000	0.73370	714,230		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	14,864
R213 On 06/11/2014 Bond Future			8.75641	86.27687	8.75216	86.30938		10.48	0.00	0	28,658
R213 On 05/02/2015 Bond Future			8.82612	87.62815	8.82170	87.66146		10.30	0.00	0	0
R213 On 07/05/2015 Bond Future			8.87632	85.59066	8.87169	85.62514		10.96	0.00	0	0
Total R213 Future									0.00	0	28,658
R213 On 06/11/2014 Bond Future	8.84	Call			1,573.66000	1.57366	1,498,220	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			905.27000	0.90527	862,340	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			1,618.77000	1.61877	1,543,350	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			874.77000	0.87477	831,860	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			1,664.65000	1.66465	1,589,190	10.57	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			845.13000	0.84513	802,180	10.57	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,105.12000	4.10512	4,005,630	10.59	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			1,033.98000	1.03398	967,800	10.59	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,156.07000	4.15607	4,057,000	10.60	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			1,013.49000	1.01349	947,730	10.60	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,207.25000	4.20725	4,108,620	10.61	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			993.32000	0.99332	928,000	10.61	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			2,601.10000	2.60110	2,401,960	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			3,590.31000	3.59031	3,425,650	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			2,635.21000	2.63521	2,435,500	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			3,548.72000	3.54872	3,383,490	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			2,669.84000	2.66984	2,469,320	10.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			3,507.75000	3.50775	3,341,710	10.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,658
R214	On	06/11/2014	Bond Future			8.96885	76.48790	8.97971	76.40145		12.63	0.00	0	6,069
R214	On	05/02/2015	Bond Future			9.03301	77.68589	9.04416	77.59823		12.43	0.00	0	0
R214	On	07/05/2015	Bond Future			9.08020	75.73055	9.09158	75.64191		13.28	0.00	0	0
Total R214 Future												0.00	0	6,069
R214	On	06/11/2014	Bond Future	9.66	Put			84.60000	0.08460	62,030	13.25	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,122.15000	6.12215	6,196,440	13.39	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			40.72000	0.04072	28,560	13.39	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			613.97000	0.61397	533,160	12.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,054.73000	5.05473	5,116,890	13.23	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			93.26000	0.09326	68,970	13.23	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,121.20000	5.12120	5,184,230	13.24	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			88.84000	0.08884	65,420	13.24	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,187.74000	5.18774	5,251,620	13.25	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Call			2,332.63000	2.33263	2,338,270	12.82	0.00	0	2,500
R214	On	05/02/2015	Bond Future	9.49	Call			4,447.06000	4.44706	4,423,200	12.77	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,076.94000	1.07694	965,420	12.77	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			4,499.09000	4.49909	4,476,260	12.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,056.30000	1.05630	945,810	12.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			4,551.33000	4.55133	4,529,530	12.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,035.99000	1.03599	926,530	12.79	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			3,569.73000	3.56973	3,439,240	13.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			3,040.40000	3.04040	2,821,270	13.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			3,489.44000	3.48944	3,357,880	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			3,114.20000	3.11420	2,894,000	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			3,529.48000	3.52948	3,398,440	13.39	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			3,077.13000	3.07713	2,857,450	13.39	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,069
Total for Bond												373,952,925.40	3,930	436,294
IR CAN	On	06/11/2014	Can-Do Interest Rate			144.87377	144.87377	144.76656	144.76656			0.00	0	571
Total IR CANDO ICAA Future												0.00	0	571
Total For IR CANDO ICAA												0.00	0	571
Total for Can-Do Interest Rate												0.00	0	571
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157/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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/11/2014 GOVI			462.85000	462.85000	463.52300	463.52300			0.00	0	414
GOVI On 05/02/2015 GOVI			470.09600	470.09600	470.78100	470.78100			0.00	0	48
GOVI On 07/05/2015 GOVI			478.18300	478.18300	478.88300	478.88300			0.00	0	0
Total GOVI Future									0.00	0	462
GOVI On 06/11/2014 GOVI	448.99	Call			145,330.00000	14.53300	138,600,000		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			145,230.00000	14.52300	138,500,000		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			145,130.00000	14.51300	138,400,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			107,710.00000	10.77100	100,860,000		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			107,910.00000	10.79100	101,060,000		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			107,810.00000	10.78100	100,960,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			288,830.00000	28.88300	281,830,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			288,730.00000	28.87300	281,730,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			288,930.00000	28.89300	281,930,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	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
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	462
Total for GOVI										0.00	0	462
AL12 On 06/11/2014 Index Future			509.56700	509.56700	509.60700	509.60700				0.00	0	0
AL12 On 05/02/2015 Index Future			517.54500	517.54500	517.58700	517.58700				0.00	0	0
AL12 On 07/05/2015 Index Future			526.44800	526.44800	526.49400	526.49400				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 06/11/2014 Index Future			433.00200	433.00200	434.12100	434.12100				0.00	0	3
AL37 On 05/02/2015 Index Future			439.78100	439.78100	440.91900	440.91900				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 06/11/2014 Index Future			508.52600	508.52600	510.11800	510.11800				0.00	0	4
AL7T On 05/02/2015 Index Future			516.48700	516.48700	518.10500	518.10500				0.00	0	0
Total AL7T Future										0.00	0	4
Total For AL7T										0.00	0	4
ALBI On 06/11/2014 Index Future			464.19200	464.19200	464.76700	464.76700				0.00	0	584
ALBI On 05/02/2015 Index Future			471.45900	471.45900	472.04500	472.04500				0.00	0	65
ALBI On 07/05/2015 Index Future			479.56900	479.56900	480.16800	480.16800				0.00	0	0
Total ALBI Future										0.00	0	649
Total For ALBI										0.00	0	649
IGOV On 06/11/2014 Index Future			219.57300	219.57300	218.03200	218.03200				4,391,460.00	2	1,159
IGOV On 05/02/2015 Index Future			223.03800	223.03800	221.47300	221.47300				0.00	0	10
IGOV On 07/05/2015 Index Future			226.90100	226.90100	225.31100	225.31100				0.00	0	0
Total IGOV Future										4,391,460.00	2	1,169
Total For IGOV										4,391,460.00	2	1,169
ILBI On 06/11/2014 Index Future			592.95300	592.95300	593.05200	593.05200				0.00	0	0
ILBI On 05/02/2015 Index Future			602.33700	602.33700	602.43900	602.43900				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										4,391,460.00	2	1,982
JIBAR f On 15/10/2014 Jibar Future			6.15000	93.85000	6.15000	93.85000				0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.19000	93.81000	6.19000	93.81000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.31000	93.69000	6.35000	93.65000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.43000	93.57000	6.47000	93.53000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.51000	93.49000	6.54000	93.46000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.61000	93.39000	6.63000	93.37000				0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.87000	93.13000	6.91000	93.09000				0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 16/09/2015 Jibar Future			7.08000	92.92000	7.12000	92.88000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.24000	92.76000	7.29000	92.71000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.39000	92.61000	7.44000	92.56000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.53000	92.47000	7.57000	92.43000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.68000	92.32000	7.71000	92.29000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									378,344,385.40	3,932	447,159
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.00412			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			7.14000	105.36835	7.14000	105.34827			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	100.16254			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			8.63000	102.60862	8.63000	102.58467		12,082,000,000,000.00	1,400,000,000	700,000,000	
Total AA05 SPOT								12,082,000,000,000.00	1,400,000,000	700,000,000	
Total For AA05								12,082,000,000,000.00	1,400,000,000	700,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.57954			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			9.30500	105.31785	9.30500	105.29168			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	100.83806			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	100.93080			0.00	0	700,000,000
Total AB011 SPOT									0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB011									0.00	0	700,000,000
AB013 On 21/11/2018 Spot Bond			9.49500	98.99927	9.49500	98.97432			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.26000	100.55003	7.26000	100.53071			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.86934			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			8.92000	107.33653	8.92000	107.31109			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.39000	127.26239	2.39000	271.96941			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.32823			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.92240			0.00	0	2,000,000,000
Total ABFN06 SPOT									0.00	0	2,000,000,000
Total For ABFN06									0.00	0	2,000,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.31343			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.32561			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.33358			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	101.65955			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	99.64773			0.00	0	750,000,000
Total ABFN11 SPOT									0.00	0	750,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN11										0.00	0	750,000,000
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.12686				0.00	0	750,000,000
Total ABFN12 SPOT										0.00	0	750,000,000
Total For ABFN12										0.00	0	750,000,000
ABLI03 On 15/03/2015 Spot Bond			3.09000	129.01166	3.09000	128.18874				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			4.10000	118.09990	4.10000	117.34337				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.85000	104.96319	4.85000	104.28880				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	85.17621	100.00000	84.98041				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.13000	172.05771	2.13000	170.96460				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	162.82124	2.76000	162.76598				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	173.65655	2.17000	173.60038				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	183.14664	1.82000	183.08914				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			8.11625	77.15615	8.11625	77.13966				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			8.11625	77.15615	8.11625	77.13966				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.21815				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.66973				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.55261				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.35500	102.73949	7.35500	102.71911				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.05922				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			7.43000	106.13205	7.43000	106.11067				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	101.63130				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.24780	2.68000	106.82581				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	101.27527	2.49000	157.70382				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			2.40000	117.17277	2.40000	212.03505				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.68000	89.59253	9.68000	89.73607				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.33465				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.35500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.15227	9.63000	108.13360				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.71500	108.49733	9.71500	108.46921				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			9.01000	89.12643	9.01000	89.10486				0.00	0	0
Total ABN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.81000	107.80317	9.81000	107.77496			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.46176			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	101.35100			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			8.27000	105.18371	8.27000	105.16016			0.00	0	1,430,000,000
Total ABS10 SPOT									0.00	0	1,430,000,000
Total For ABS10									0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			9.01500	101.86093	9.01500	101.83638		9,015,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								9,015,000,000,000.00		1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS11									9,015,000,000,000.00	1,000,000,000	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.09000	104.16082	7.09000	104.14111			219,092,344,000,000.00	30,901,600,000	15,450,800,000
Total ABS5 SPOT									19,092,344,000,000.00	30,901,600,000	15,450,800,000
Total For ABS5									19,092,344,000,000.00	30,901,600,000	15,450,800,000
ABS6 On 01/06/2020 Spot Bond			9.01000	99.22696	9.01000	99.20307			9,010,000,000,000.00	1,000,000,000	11,220,966,600
Total ABS6 SPOT									9,010,000,000,000.00	1,000,000,000	11,220,966,600
Total For ABS6									9,010,000,000,000.00	1,000,000,000	11,220,966,600
ABS7 On 11/09/2026 Spot Bond			9.91000	92.85232	9.91000	92.82751			28,937,200,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									18,937,200,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									18,937,200,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			8.09000	102.13192	8.09000	102.10954			0.00	0	1,250,000,000
Total ABS9 SPOT									0.00	0	1,250,000,000
Total For ABS9									0.00	0	1,250,000,000
ABS12 On 07/12/2023 Spot Bond			2.20000	217.75824	2.20000	275.81020			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			1.29000	127.10932	1.29000	129.90542			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			2.12000	128.99730	2.12000	131.54614			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00495	100.00000	0.00493			742,642,330,000,000.00	117,426,423,300	117,426,423,300
Total ACIF1U SPOT									12,642,330,000,000.00	117,426,423,300	117,426,423,300
Total For ACIF1U									12,642,330,000,000.00	117,426,423,300	117,426,423,300
ACL01L On 30/06/2015 Spot Bond			100.00000	56.78448	100.00000	56.64692			168,888,886,600,000.00	1,688,888,866	855,555,533
Total ACL01U SPOT									18,888,886,600,000.00	1,688,888,866	855,555,533
Total For ACL01U									18,888,886,600,000.00	1,688,888,866	855,555,533
ACL02L On 15/09/2015 Spot Bond			11.59000	102.32758	11.59000	102.29575			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond			100.00000		0.00000	101.18045			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	5.67563	100.00000	5.66173			0.00	0	0
Total ACL02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL02U										0.00	0	0
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	101.20951				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	101.62116				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL031 On 20/03/2016 Spot Bond			100.00000	33.82939	100.00000	33.74654				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.15138				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	65.51622	11.00000	65.49749				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	21.65081	100.00000	21.59779				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23896				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26128				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.22900				0.00	0	0
Total ACL078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23573				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.23869				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.41113				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.41113				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.41941				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	101.41941				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.40283				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	91.71514				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	100.40769				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.13024				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.23172				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	100.23822				0.00	0	0
Total ACL096 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.24086				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	100.23549				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	100.22363				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			9.47000	102.51482	9.47000	102.48847				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	101.47389				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	102.13402				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	85.57754				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL124 On 20/09/2021 Spot Bond				100.00000	0.00000	174.03223				0.00	0	0
Total ACL124 SPOT										0.00	0	0
Total For ACL124										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	174.03701				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.22892				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	101.23902				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.66357				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.23907				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.98623				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	101.92586				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	98.95396				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	98.93157				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.63254				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	100.22974				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	101.41819				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	100.20407				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	100.19946				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	100.20841				0.00	0	0
Total ACL155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL155										0.00	0	0
ACL15f On 20/03/2017 Spot Bond				100.00000	0.00000	100.22510				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21564				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL15f On 20/03/2015 Spot Bond				100.00000	0.00000	100.20489				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL15f On 20/03/2015 Spot Bond				100.00000	0.00000	100.20787				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	100.35894	10.23000	100.33128				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	100.21067				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	100.20624				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	115.80563				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			9.57000	103.63985	9.57000	103.61338				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	100.22422				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16f On 20/06/2017 Spot Bond			1.75000	115.73581	1.75000	115.77740				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	100.43346				0.00	0	0
Total ACL170 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.20795				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21756				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	100.22416				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	100.21094				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	98.71402				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	99.10259				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98773				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	100.20857				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	101.33919				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	100.22284				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	100.21943				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	100.23072				0.00	0	0
Total ACL187 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.23421				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.71713				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.96201				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.23510				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.23510				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24526				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.21888				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24849				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.34796				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24526				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.61389				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.23969				0.00	0	0
Total ACL201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.23472				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	126.29633				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	127.19735				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.20565				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.20379				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.83091				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.20883				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	96.60959				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.21756				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.20592				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.20565				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.22652				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.12221				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.40633				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.36376				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	102.27671				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	15.00600	100.00000	14.96965				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.44094	100.00000	14.39536				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.83780				0.00	0	5,600,000,000
Total AHF1A1 SPOT										0.00	0	5,600,000,000
Total For AHF1A1										0.00	0	5,600,000,000
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.92229				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	100.97852				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	101.55374				0.00	0	3,100,000,000
Total AHF2A1 SPOT										0.00	0	3,100,000,000
Total For AHF2A1										0.00	0	3,100,000,000
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.70933				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.91669				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.50547				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			8.05500	100.89848	8.05500	100.87672				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	101.94119				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	102.26069				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			8.47000	100.81961	8.47000	100.79651				0.00	0	10,000,000
Total AIR01 SPOT										0.00	0	10,000,000
Total For AIR01										0.00	0	10,000,000
AIR02 On 30/04/2023 Spot Bond			9.44000	117.93003	9.44000	117.90031				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				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			7.54000	105.14149	7.54000	105.12000				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	96.37199	100.00000	96.12425				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			9.42000	102.10681	9.42000	102.08127				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	16.52169	100.00000	16.48512				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.12000	102.49166	10.12000	102.46417				0.00	0	0
Total AIR05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	164.64602	2.74000	163.59730				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	100.57880				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	100.44054				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	100.46495				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	101.51088				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.12710				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										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	100.36671				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	100.97822				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	100.23094				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.21094				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	100.13138				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	100.55594				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	103.69000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.50348				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	96.65997				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.65000	128.82822	2.65000	292.88926				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	98.13312				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	104.56433				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	97.48702				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	98.46899				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	93.87087				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.40094				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	100.19238				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	100.18973				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.06491				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			9.04000	102.55420	9.04000	102.52929				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	101.82215				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	102.34215				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	101.65487				0.00	0	0
Total BAW15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.12479				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.81705				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			9.58500	102.99463	9.58500	102.96829			19,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									19,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									19,170,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.67000	103.80259	7.67000	103.78113			0.00	0	166,900,000	
Total BAW2 SPOT									0.00	0	166,900,000	
Total For BAW2									0.00	0	166,900,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	42.15500	100.00000	41.96962			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	99.99985			0.00	0	0	
Total BAW3 SPOT									0.00	0	0	
Total For BAW3									0.00	0	0	
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total BAW6 SPOT									0.00	0	0	
Total For BAW6									0.00	0	0	
BAW7 On 02/10/2014 Spot Bond			7.79500	99.97865	7.79500	100.00000			0.00	0	0	
Total BAW7 SPOT									0.00	0	0	
Total For BAW7									0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			8.87000	102.78976	8.87000	102.76526			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			11.24516	101.59384	11.24516	101.14933			0.00	0	0	
Total BAYA01 SPOT									0.00	0	0	
Total For BAYA01									0.00	0	0	
BAYA04 On 30/09/2015 Spot Bond			11.20372	100.28642	11.20372	100.22340			0.00	0	0	
Total BAYA04 SPOT									0.00	0	0	
Total For BAYA04									0.00	0	0	
BAYA05 On 30/09/2015 Spot Bond			11.24377	100.23694	11.24377	100.18447			0.00	0	0	
Total BAYA05 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05555				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.28454	100.17768	11.28454	100.11422				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			12.08453	99.28774	12.08453	99.25255				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05694				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05694				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	100.05701				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.49516	99.52868	11.49516	99.65495				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.42082	100.83888	11.42082	100.12712				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.20372	100.28642	11.20372	100.22340				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.34721	100.37799	11.34721	100.23428				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.54390	96.06423	10.54390	99.88263				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05397				0.00	0	0
Total BAYA17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05652				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05652				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.01408	98.90547	11.01408	99.35620				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.64500	98.80228	11.64500	98.77147				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.05495				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.57000	73.14471	11.57000	96.69131				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	100.04899				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	100.05574				0.00	0	0
Total BAYA31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.44000	70.12295	11.44000	98.95772				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	100.05418				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	100.05547				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	100.05547				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	99.88159				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	100.05355				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	100.05260				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05260				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05365				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05109				0.00	0	0
Total BAYA44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.05269				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.03815				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond			100.00000	49.61445	100.00000	44.83793				0.00	0	13,000,000,000
Total BAYA47 SPOT										0.00	0	13,000,000,000
Total For BAYA47										0.00	0	13,000,000,000
BAYA47 On 31/03/2016 Spot Bond			14.24516	101.58616	14.24516	101.15074				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.48964	99.88128	15.48964	99.83666				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.37150	99.84689	14.37150	99.89875				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	100.07227				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	100.07227				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	100.07227				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	100.07483				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06326				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	21.11243	100.00000	21.07237				0.00	0	0
Total BAYC1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.82650	100.00000	18.78088				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.13423	100.00000	17.09272				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.57668	100.00000	10.55106				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.78771	100.00000	12.75673				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.08033	100.00000	11.05349				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.35523				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.39213				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	99.91474				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.90931				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.20247	100.00000	7.18483				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	7.20247	100.00000	7.18483				0.00	0	0
Total BCP4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCP4U									0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0
Total BCP86U SPOT									0.00	0	0
Total For BCP86U									0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total BCP87U SPOT									0.00	0	0
Total For BCP87U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.10000	104.06320	2.10000	177.63686			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			8.32500	94.85316	8.32500	148.49675			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			8.32500	96.17231	8.32500	148.85935			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			8.71500	99.04411	8.71500	99.02103			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	100.53750			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.04000	97.36203	8.04000	97.34083		1,608,000,000,000.00		200,000,000	100,000,000
Total BEER02 SPOT								1,608,000,000,000.00		200,000,000	100,000,000
Total For BEER02								1,608,000,000,000.00		200,000,000	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	102.47579			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.48181			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.51169			0.00	0	0
Total BG22A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.61128				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	101.71084				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	101.98918				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	25.09454	100.00000	25.03375				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	101.23755				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	101.29854				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	101.32467				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	101.33338				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	101.43788				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.57713				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	15.71372	100.00000	15.67565				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	15.71372	100.00000	15.67565				0.00	0	0
Total BG32YU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.34171			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	100.36694			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	100.37382			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			8.42000	101.25528	8.42000	101.23221			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.39444			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	100.43094			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	14.02746	100.00000	13.99310			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	14.02746	100.00000	13.99310			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.48931			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.03695			0.00	240,000,000	120,000,000
Total BID05 SPOT									0.00	240,000,000	120,000,000
Total For BID05									0.00	240,000,000	120,000,000
BID06 On 30/06/2019 Spot Bond			8.74000	66.93226	8.74000	102.68943		52,440,000,000,000.00	6,000,000,000	1,500,000,000	
Total BID06 SPOT								52,440,000,000,000.00	6,000,000,000	1,500,000,000	
Total For BID06								52,440,000,000,000.00	6,000,000,000	1,500,000,000	
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	99.75625			0.00	0	0
Total BIDC40 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	95.70083				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.76002				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.87942				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	100.74975				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	100.78703				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	100.85471				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	101.13557				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.60378				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR111 On 19/06/2015 Spot Bond			100.00000	56.68361	100.00000	56.54479				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.62008				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.66714				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC001 On 20/10/2014 Spot Bond				100.00000	0.00000	99.68985				0.00	0	0
Total BTC001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC001										0.00	0	0
BTC00: On 17/03/2015 Spot Bond				100.00000	0.00000	96.92331				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BUS01: On 30/09/2016 Spot Bond			100.00000	24.90594	100.00000	24.84561				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1: On 17/03/2017 Spot Bond				100.00000	0.00000	100.31078				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.94590				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			7.61500	105.83757	7.61500	105.81564				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08: On 02/11/2016 Spot Bond			9.52000	114.34546	9.52000	114.31656				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09: On 29/01/2017 Spot Bond				100.00000	0.00000	107.78286				0.00	0	8,600,000,000
Total CBL09 SPOT										0.00	0	8,600,000,000
Total For CBL09										0.00	0	8,600,000,000
CBL11: On 06/05/2016 Spot Bond			9.47000	105.78861	9.47000	105.76202				0.00	0	1,620,000,000
Total CBL11 SPOT										0.00	0	1,620,000,000
Total For CBL11										0.00	0	1,620,000,000
CBL12: On 06/09/2018 Spot Bond			12.64000	96.83414	12.64000	96.80136				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	101.76153				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			11.60000	101.77429	11.60000	101.74311				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15: On 18/05/2015 Spot Bond				100.00000	0.00000	101.05255				0.00	0	0
Total CBL15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.46000	103.47393	9.46000	103.44794				0.00	0	2,000,000,000
Total CBL16 SPOT										0.00	0	2,000,000,000
Total For CBL16										0.00	0	2,000,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.60481				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			12.04000	97.66084	12.04000	97.62981				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	101.95883				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	100.49398				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	101.15702				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.33500	95.79940	10.33500	95.77317				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			10.16000	117.19073	10.16000	117.15900				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			10.01000	113.36434	10.01000	113.33409				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			9.34000	112.52331	9.34000	112.49494				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	100.75045				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.77000	100.53370	11.77000	100.50194				0.00	0	0
Total CGR11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.22480				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	100.82091				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	102.85840				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.96227				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.23020				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	103.13707				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.75102				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04502				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.04657				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.04881				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.57950				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.56329				0.00	0	0
Total CLN130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	101.64892				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	101.15811				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	100.22902				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	101.11159				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.55129	10.11000	102.52381				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	99.92115				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	119.80919	2.76000	119.04605				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	104.03475				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	116.90107	3.14000	118.91728				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	100.73970	8.25000	100.71720				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.82000	127.12146	2.82000	120.57979				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	124.88511	2.40000	118.45985				0.00	0	0
Total CLN199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31874				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	99.81263				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	99.78926				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.79000	103.43359	8.79000	103.40927				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 11/10/2014 Spot Bond				100.00000	0.00000	99.81708				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN21 On 11/10/2014 Spot Bond				100.00000	0.00000	99.81856				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.54695				0.00	0	0
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	101.56224				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			8.84000	103.55516	8.84000	103.53068				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			8.84000	103.55516	8.84000	103.53068				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			8.89000	102.32057	8.89000	102.29624				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	100.23441				0.00	0	0
Total CLN226 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.25756				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	101.63644				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.63644				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.01472				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23766				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.79094				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.83921				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.99822	9.35000	100.97314				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.99822	9.35000	100.97314				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	100.79059				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	100.79265				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				100.00000	0.00000	100.52776				0.00	0	0
Total CLN248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN248										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34557				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.43461				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.43930				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34557				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34557				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.38580				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.13176				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.70684				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.24393				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.24393				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.24393				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.59587				0.00	0	0
Total CLN261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.37000	101.18822	9.37000	101.16263				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	102.28905				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26545				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61526				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	100.61419				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	100.65220				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	100.86291				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	100.94487				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	100.84478				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	102.37513				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.60094				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	100.48586				0.00	0	0
Total CLN281 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.22484				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.20830				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.51672				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	101.19026				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	100.38489				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	100.14726				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	102.67773				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	100.04555				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	100.14565				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91492				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	100.24976				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	100.04560				0.00	0	0
Total CLN297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04560				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	100.04843				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	129.09351				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	101.62347				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	128.71696				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	128.65908				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	128.83723				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	126.70013				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	127.33907				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.16171				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.96000	94.91937	10.96000	96.12548				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			11.48000	92.74452	11.48000	92.78943				0.00	0	0
Total CLN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04633				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	100.24842				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	101.13540				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	101.50832				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	101.48725				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	101.85843	8.80500	103.69598				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	100.21888				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	101.52351				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	124.01301				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.22866				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	100.23261				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	100.24789				0.00	0	0
Total CLN327 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.23986				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	100.33122				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	100.33122				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	76.82867				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	100.26141				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04633				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	112.15995				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	112.29911				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.45232				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	100.28644				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	100.04659				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	100.32921				0.00	0	0
Total CLN342 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.27193				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	100.21015				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	100.24052				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	101.43802				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	101.10787				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	100.04528				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	101.35916				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.71433				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	100.31474				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 30/04/2018 Spot Bond				100.00000	0.00000	101.39076				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	101.49882				0.00	0	0
Total CLN359 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.19981				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	100.24854	10.55000	100.28441				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.14000	102.69415	10.14000	102.74377				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.21360				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.46640				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.28000	104.14620	12.28000	104.20546				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.52771				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.31000	104.13639	12.31000	104.03502				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.74000	103.86514	10.74000	103.77660				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.52771				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.49961				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	100.26366				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.24341				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.24789				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	100.21888				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	100.04827				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.63500	101.50590	9.63500	101.42677				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	100.05684				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	100.24131				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	100.36989	10.55000	100.34139				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.38529	11.00000	97.68911				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.44202				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.24526				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.47037				0.00	0	0
Total CLN383 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.07000	100.22076	12.07000	100.12348				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.26838				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.21888				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.57349				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.23340				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,100,000,000
Total CLN389 SPOT										0.00	0	1,100,000,000
Total For CLN389										0.00	0	1,100,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	39.33850	7.01000	39.95044				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	156.94997				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			8.71000	99.08213	8.71000	138.36246				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			8.32500	33.79337	8.32500	148.49675				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			8.32500	34.21802	8.32500	148.85935				0.00	0	0
Total CLN89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN89									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	92.66722			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	92.60452			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.82588			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	99.82588			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	100.23707			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	100.22201			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	100.22503			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	100.22284			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	101.50832			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	100.20327			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	100.21359			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	100.21227			0.00	0	0
Total CLNF13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.21359			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.89665			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	101.82343			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	105.89940	8.87000	103.78962			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.82000	103.48319	8.82000	103.45880		13,230,000,000,000.00	1,500,000,000	750,000,000	
Total COJ04 SPOT								13,230,000,000,000.00	1,500,000,000	750,000,000	
Total For COJ04								13,230,000,000,000.00	1,500,000,000	750,000,000	
COJ05 On 05/06/2023 Spot Bond			10.27500	114.87269	10.27500	114.84125			0.00	0	6,784,410,800
Total COJ05 SPOT									0.00	0	6,784,410,800
Total For COJ05									0.00	0	6,784,410,800
COJ06 On 09/12/2015 Spot Bond			8.47000	105.98970	8.47000	105.96568			0.00	0	2,202,115,700
Total COJ06 SPOT									0.00	0	2,202,115,700
Total For COJ06									0.00	0	2,202,115,700
COJ07 On 23/03/2021 Spot Bond			9.84500	104.68962	9.84500	104.66183			0.00	0	7,821,614,000
Total COJ07 SPOT									0.00	0	7,821,614,000
Total For COJ07									0.00	0	7,821,614,000
COJG0 On 09/06/2024 Spot Bond			9.92000	104.79238	9.92000	104.76466			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			10.27000	93.52648	10.27000	93.50089			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			11.06000	94.04223	11.06000	94.01457			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			11.06000	91.92650	11.06000	91.89947			0.00	0	0
Total COT03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.78013				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL002 On 28/02/2017 Spot Bond				100.00000	0.00000	100.75327				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	100.65457				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.64134				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	101.11088				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.77413				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.19005				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.15500	98.94812	11.15500	101.88048				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.81236	100.00000	11.78344				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	3.93353	100.00000	3.92111				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.31430	100.00000	14.26912				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.27796				0.00	0	0
Total DENG43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.14500	97.98101	8.14500	96.70382				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.71358				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.65722				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.50356				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	89.67859	100.00000	89.46609				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	100.48404				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.20321				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	101.49710				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.10867				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	102.59318				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.28591				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.41452				0.00	0	0
Total DOL004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL004									0.00	0	0
DOL004 On 22/03/2019 Spot Bond				100.00000	0.00000	100.32111			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL006 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24921			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	99.97144			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			8.83500	103.58744	8.83500	103.56297			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.57000	116.11801	7.57000	116.09443			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			8.54500	105.26193	8.54500	105.23800			0.00	0	1,531,395,300
Total DV22 SPOT									0.00	0	1,531,395,300
Total For DV22									0.00	0	1,531,395,300
DV23 On 27/02/2023 Spot Bond			9.18500	105.68724	9.18500	105.66145		22,044,000,000,000.00	2,400,000,000	18,181,658,500	
Total DV23 SPOT								22,044,000,000,000.00	2,400,000,000	18,181,658,500	
Total For DV23								22,044,000,000,000.00	2,400,000,000	18,181,658,500	
DV24 On 18/02/2024 Spot Bond			9.12000	104.73229	9.12000	104.70691		5,472,000,000,000.00	600,000,000	300,000,000	
Total DV24 SPOT								5,472,000,000,000.00	600,000,000	300,000,000	
Total For DV24								5,472,000,000,000.00	600,000,000	300,000,000	
DV29 On 18/02/2029 Spot Bond			9.67000	104.54282	9.67000	104.51600		5,802,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,802,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,802,000,000,000.00	600,000,000	300,000,000	
DVC003 On 09/12/2014 Spot Bond				100.00000	0.00000	100.42318			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC004 On 12/12/2014 Spot Bond				100.00000	0.00000	100.35350			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.16356			0.00	0	0
Total DVC005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC005									0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.05446			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.29759			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.96385			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	100.26799			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond			100.00000	12.83283	100.00000	5.90516			0.00	0	44,000,000,000
Total DVF18 SPOT									0.00	0	44,000,000,000
Total For DVF18									0.00	0	44,000,000,000
E170 On 01/08/2020 Spot Bond			8.14000	126.76996	8.14000	126.74247		32,560,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								32,560,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								32,560,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.45481			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.84972	0.20000	134.57972		480,000,000,000.00	2,400,000,000	2,000,000,000	
Total EL15 SPOT								480,000,000,000.00	2,400,000,000	2,000,000,000	
Total For EL15								480,000,000,000.00	2,400,000,000	2,000,000,000	
EL28 On 02/05/2028 Spot Bond			2.05000	123.32068	2.00000	123.23854		10,250,000,000,000.00	5,000,000,000	5,000,000,000	
Total EL28 SPOT								10,250,000,000,000.00	5,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL28									10,250,000,000,000.00	5,000,000,000	5,000,000,000
EL29 On 19/11/2029 Spot Bond			2.01000	111.26613	2.01000	110.55963			10,050,000,000,000.00	5,000,000,000	5,000,000,000
Total EL29 SPOT									10,050,000,000,000.00	5,000,000,000	5,000,000,000
Total For EL29									10,050,000,000,000.00	5,000,000,000	5,000,000,000
EL30 On 29/07/2030 Spot Bond			2.09000	110.14899	2.09000	109.44935			0.00	0	9,240,000,000
Total EL30 SPOT									0.00	0	9,240,000,000
Total For EL30									0.00	0	9,240,000,000
EL31 On 02/06/2031 Spot Bond			2.15000	102.25386	2.15000	101.60417			26,875,000,000,000.00	12,500,000,000	12,500,000,000
Total EL31 SPOT									26,875,000,000,000.00	12,500,000,000	12,500,000,000
Total For EL31									26,875,000,000,000.00	12,500,000,000	12,500,000,000
EMM01 On 28/07/2020 Spot Bond			9.73500	105.49355	9.73500	105.46631			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			9.58500	105.99949	9.58500	105.97208			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			10.11000	103.77027	10.11000	103.74246			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			10.29500	95.21015	10.29500	98.43873			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.44500	106.58107	10.44500	105.91693			0.00	0	4,676,666,200
Total EMM05 SPOT									0.00	0	4,676,666,200
Total For EMM05									0.00	0	4,676,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.96158			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	100.72647			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.41008			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	101.02283			0.00	0	0
Total EPFC09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPFC09									0.00	0	0
EPFC1 On 19/11/2014 Spot Bond				100.00000	0.00000	100.77405			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	100.83404			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ206 On 15/10/2014 Spot Bond			100.00000	100.10633	100.00000	99.84150		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total EQ206U SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For EQ206U								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
EQ209 On 11/06/2015 Spot Bond			100.00000	57.08892	100.00000	56.90873		0.00	0	0	
Total EQ209U SPOT								0.00	0	0	
Total For EQ209U								0.00	0	0	
EQ211 On 14/11/2014 Spot Bond			100.00000	92.62883	100.00000	92.40181		0.00	0	0	
Total EQ211U SPOT								0.00	0	0	
Total For EQ211U								0.00	0	0	
EQ212 On 12/02/2015 Spot Bond			100.00000	78.67329	100.00000	78.51531		0.00	0	0	
Total EQ212U SPOT								0.00	0	0	
Total For EQ212U								0.00	0	0	
EQS01 On 18/11/2014 Spot Bond			3.00000	132.31389	3.00000	131.47013		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			11.45000	104.27668	11.45000	104.24514		0.00	0	0	
Total EQS02 SPOT								0.00	0	0	
Total For EQS02								0.00	0	0	
EQS04 On 22/09/2015 Spot Bond			100.00000		0.00000	102.74135		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	101.56197		0.00	0	0	
Total EQS05 SPOT								0.00	0	0	
Total For EQS05								0.00	0	0	
EQS06 On 09/04/2018 Spot Bond			100.00000		0.00000	100.08095		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			10.02000	95.89841	10.02000	95.87278		0.00	0	0	
Total EQS07 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.91698				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	100.76390				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	101.05360				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.97405				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.03500				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.35146				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	100.88142				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.91772				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	100.87416				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	100.90441				0.00	0	0
Total ERSA17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.88877			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.87655			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.06000	101.30956	7.06000	101.29024		2,824,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,824,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,824,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.92000	108.23110	7.92000	108.20814		88,704,000,000,000.00	11,200,000,000	5,356,484,900	
Total ES18 SPOT								88,704,000,000,000.00	11,200,000,000	5,356,484,900	
Total For ES18								88,704,000,000,000.00	11,200,000,000	5,356,484,900	
ES23 On 25/01/2023 Spot Bond			8.67000	109.63983	8.67000	109.61455		157,802,550,354,000.00	18,200,986,200	5,283,711,500	
Total ES23 SPOT								157,802,550,354,000.00	18,200,986,200	5,283,711,500	
Total For ES23								157,802,550,354,000.00	18,200,986,200	5,283,711,500	
ES26 On 02/04/2026 Spot Bond			9.00000	91.88725	9.00000	91.86503		80,820,000,000,000.00	8,980,000,000	11,083,506,100	
Total ES26 SPOT								80,820,000,000,000.00	8,980,000,000	11,083,506,100	
Total For ES26								80,820,000,000,000.00	8,980,000,000	11,083,506,100	
ES33 On 15/09/2033 Spot Bond			9.66500	81.70961	9.66500	81.68831		366,244,400,000,000.00	141,360,000,000	128,931,553,300	
Total ES33 SPOT								366,244,400,000,000.00	141,360,000,000	128,931,553,300	
Total For ES33								366,244,400,000,000.00	141,360,000,000	128,931,553,300	
ES42 On 25/04/2042 Spot Bond			9.77500	91.62474	9.77500	91.60085		590,410,000,000,000.00	60,400,000,000	25,200,000,000	
Total ES42 SPOT								590,410,000,000,000.00	60,400,000,000	25,200,000,000	
Total For ES42								590,410,000,000,000.00	60,400,000,000	25,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.95744		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	100.96382		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.80856		0.00	0	0	
Total FIFB01 SPOT								0.00	0	0	
Total For FIFB01								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.54442		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.12547				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	99.89419				0.00	0	0
Total FIFC09 SPOT										0.00	0	0
Total For FIFC09										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	100.61447				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	100.40562				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.92659	100.00000	11.89770				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	11.60710	100.00000	11.57898				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.35766				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	98.77932				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.39885				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.42626				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.44000	99.18312	9.44000	99.15812				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	100.41549				0.00	0	0
Total FRB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.41541			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	101.49777			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	103.89551			0.00	120,000,000	60,000,000
Total FRB11 SPOT									0.00	120,000,000	60,000,000
Total For FRB11									0.00	120,000,000	60,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.68580			0.00	80,000,000	40,000,000
Total FRB12 SPOT									0.00	80,000,000	40,000,000
Total For FRB12									0.00	80,000,000	40,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.69714			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			10.33500	101.09206	10.33500	101.71955			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			11.24000	105.86702	11.24000	105.83539			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	98.90190			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			2.22000	129.85189	2.22000	130.68060			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			2.23000	128.77325	2.23000	275.19942			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.40000	103.15260	2.40000	109.61433			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.50521	2.47000	158.06195			0.00	0	0
Total FRBI28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.29000	119.03262	2.29000	215.40127				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			7.70000	105.87847	7.70000	105.85638				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			7.82300	62.88304	7.82300	62.25835				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			9.45900	40.25286	9.45900	39.36417				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.70000	38.94423	9.70000	38.05228				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	70.87379	100.00000	70.73643				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	73.32107	100.00000	73.18554				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.80787				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26410				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22908				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25118				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.26927	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24526				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23393				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31812				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.24131				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.21636	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.25631				0.00	0	0
Total FRC128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.31460				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	100.30549				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	16.94648	100.09221	16.90494				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	100.21941				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.71684				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.29349				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.93337				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.24569				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.24842				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22714				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22945				0.00	0	0
Total FRC154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29897				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.22549				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	57.91584	13.22500	57.89514				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	100.21280				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	100.21306				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	100.31533				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	100.22258				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			3.63500	94.66007	3.63500	97.89830				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	105.66743				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	100.23208				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	100.96728				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	100.04633				0.00	0	0
Total FRC173 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.27979				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.21888				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.21386				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.45107				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.24973				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.08274				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.43573				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.60859				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.28591				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.22734				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.27865				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.21147				0.00	0	0
Total FRC186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.22945				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.22945				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.34176				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	99.99988				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	102.03353				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.64934				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.24210				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.63694				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	102.01614				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.61298				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.61757				0.00	0	0
Total FRC199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	101.64952				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	101.49186				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	101.64952				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	101.48555				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	101.26530				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	102.05677				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.88826	100.00000	10.85389				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	9.94003	100.00000	9.90866				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				100.00000	0.00000	101.45601				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.24646				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	100.24515				0.00	0	0
Total FRC40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.51324				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	101.46716				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.46000	116.52666	3.46000	120.46960				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	100.24945				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	100.25187				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			3.44000	107.59127	3.44000	120.62690				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.46000	104.95145	3.46000	120.46960				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			2.61000	102.14312	2.61000	126.10993				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			2.68000	101.34496	2.68000	133.20878				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	101.65044				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.21822				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	100.24787				0.00	0	0
Total FRC84 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.32979				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	100.28765				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	100.27745				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	100.23551				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.23525				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	101.51921				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.33027				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	9.36792	100.00000	9.34498				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	22.68340	100.00000	22.62785				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	66.22216	100.00000	66.01541				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	16.69621	100.00000	16.64352				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.75000	148.89490	4.75000	147.93869				0.00	0	0
Total FRI15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.17734				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.81328				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	100.75844				0.00	34,400,000,000	12,100,000,000
Total FRJ17 SPOT										0.00	34,400,000,000	12,100,000,000
Total For FRJ17										0.00	34,400,000,000	12,100,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.33985				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	100.00058				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.04082				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	99.77721				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.11800	82.47959	2.11800	100.50003				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.49000	100.46133	2.49000	131.71352				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	101.42782				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	102.02520	10.38000	101.99679				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	102.02520	10.38000	101.99679				0.00	0	0
Total FRS104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	101.10545				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	101.52922				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.63000	97.95616	2.63000	106.31358				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.60000	205.46232	2.60000	206.07870				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.60000	106.91758	2.60000	106.88180				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	99.98416				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.63000	204.58773	2.63000	205.20308				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.67715				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49000	108.74527	2.49000	108.70920				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.69000	105.22354	2.69000	105.18805				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.10725				0.00	0	0
Total FRS116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	51.37800				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	101.00888				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.79500	103.44603	2.79500	103.25287				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.75000	111.28854	2.75000	255.61260				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.74000	124.03142	2.74000	265.06206				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			2.24000	128.67819	2.24000	274.99620				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			2.96000	122.05132	2.96000	260.82894				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			2.59000	101.53770	2.59000	127.53401				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	101.37855				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			2.12000	131.58848	2.12000	126.75458				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	101.60823				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	99.89849				0.00	0	0
Total FRS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.24662				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			2.47000	106.17986	2.47000	105.50436				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	17.87868	104.97509	17.83295				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	21.79730	101.07593	21.74340				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	14.59709	100.44759	14.56120				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	20.29150	100.76967	20.24146				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			2.12000	116.41337	2.12000	115.67381				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			2.35000	97.15400	2.35000	110.12083				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	98.57722				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			2.38000	96.88568	2.38000	109.81661				0.00	0	0
Total FRS87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.83377			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			2.44000	126.79465	2.44000	343.31826			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.14194			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.77991			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.79987			0.00	0	0
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.84000	101.29971	6.84000	101.28129			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			7.91000	100.55063	7.91000	100.52908			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			8.34000	100.82587	8.34000	100.80311			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.57000	110.70193	8.57000	110.67655			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			9.14000	102.86812	9.14000	102.84314			0.00	0	790,000,000
Total FRX19 SPOT									0.00	0	790,000,000
Total For FRX19									0.00	0	790,000,000
FRX20 On 01/10/2020 Spot Bond			9.35500	97.31831	9.35500	97.29386			0.00	0	0
Total FRX20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.91000	88.56041	9.91000	88.53675				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			9.87000	108.92152	9.87000	108.89285				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			10.18000	96.96894	10.18000	95.37528				0.00	0	1,500,000,000
Total FRX26 SPOT										0.00	0	1,500,000,000
Total For FRX26										0.00	0	1,500,000,000
FRX31 On 21/02/2031 Spot Bond			10.62000	92.47775	10.62000	92.45175				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.41000	81.64774	10.41000	81.62511				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.18852				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	100.19532				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	100.19802				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20474				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	100.21553				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	100.22362				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	100.25861				0.00	0	0
Total FS1D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.79363				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	100.82852				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	100.83672				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	100.86000				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	100.89496				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	100.92408				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	101.05208				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.92185				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.21753				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			9.22000	100.38192	9.22000	100.35720				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	101.00268				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	99.57629				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.31580				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	101.34389				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	101.39816				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	101.46550				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.55897				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	100.50905				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	101.76405				0.00	100,000,000	90,000,000
Total GRT02 SPOT										0.00	100,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT02										0.00	100,000,000	90,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.57532				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	101.53011				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	101.60978				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	100.44194				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	100.91361				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	100.14628				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	100.71266				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.11130				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.10580				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	101.71401				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	101.85867				0.00	0	0
Total HILB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.35779				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	101.19130				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	101.26276				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	101.12616				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	100.95660				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.52254				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.74502	102.32656	7.74502	96.36660				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.59229				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			8.74442	102.05523	8.74442	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	101.68195				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			9.19433	102.14754	9.19433	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	101.79151				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.61169				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	101.78043				0.00	0	0
Total HPF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.84504			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.20549			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			9.25000	102.57775	9.25000	102.55255			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			8.31000	108.21846	8.31000	108.19452		13,960,800,000,000.00	1,680,000,000	3,890,745,000	
Total HWAY20 SPOT								13,960,800,000,000.00	1,680,000,000	3,890,745,000	
Total For HWAY20								13,960,800,000,000.00	1,680,000,000	3,890,745,000	
HWAY2 On 07/12/2023 Spot Bond			2.02000	130.78924	2.02000	279.50935		0.00	0	9,700,000,000	
Total HWAY23 SPOT								0.00	0	9,700,000,000	
Total For HWAY23								0.00	0	9,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.04000	133.42422	2.04000	285.14040		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			9.61000	98.42066	9.61000	98.39557		61,888,400,000,000.00	6,440,000,000	4,533,600,000	
Total HWAY34 SPOT								61,888,400,000,000.00	6,440,000,000	4,533,600,000	
Total For HWAY34								61,888,400,000,000.00	6,440,000,000	4,533,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.53500	99.02492	9.53500	98.99986		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	81.25000	100.00000	81.06904		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	21.12636	100.00000	21.07462		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	98.38275	100.00000	98.11828		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	43.85480	100.00000	43.74855		0.00	0	0	
Total HWF04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.61353	100.00000	21.56117			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	82.55508	100.00000	82.37122			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			1.74000	116.55241	1.74000	115.81320		25,525,800,000,000.00	14,670,000,000	112,266,537,400	
Total I2025 SPOT								25,525,800,000,000.00	14,670,000,000	112,266,537,400	
Total For I2025								25,525,800,000,000.00	14,670,000,000	112,266,537,400	
I2038 On 31/01/2038 Spot Bond			1.86000	122.16374	1.87000	121.16722		32,159,400,000,000.00	17,290,000,000	99,322,466,700	
Total I2038 SPOT								32,159,400,000,000.00	17,290,000,000	99,322,466,700	
Total For I2038								32,159,400,000,000.00	17,290,000,000	99,322,466,700	
I2046 On 31/03/2046 Spot Bond			1.86000	123.13319	1.86000	122.35177		2,641,200,000,000.00	1,420,000,000	55,197,693,500	
Total I2046 SPOT								2,641,200,000,000.00	1,420,000,000	55,197,693,500	
Total For I2046								2,641,200,000,000.00	1,420,000,000	55,197,693,500	
I2050 On 31/12/2050 Spot Bond			1.93000	130.78633	1.93000	129.95617		3,126,600,000,000.00	1,620,000,000	52,125,984,000	
Total I2050 SPOT								3,126,600,000,000.00	1,620,000,000	52,125,984,000	
Total For I2050								3,126,600,000,000.00	1,620,000,000	52,125,984,000	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	95.85000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.59000	101.78838	7.59000	101.76789		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	100.96537		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	100.83687		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			8.39000	101.96417	8.39000	101.94101		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.12000	106.01827	8.12000	105.99496				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.21000	101.12055	8.21000	101.09844				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	101.11892				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	101.18311				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			1.45000	101.58277	1.45000	129.43791				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			2.19000	104.24797	2.19000	130.93958				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.25283				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	101.07111				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			8.24000	101.59111	8.24000	101.56858				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	100.71761				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	101.38307				0.00	0	4,400,000,000
Total IBL42 SPOT										0.00	0	4,400,000,000
Total For IBL42										0.00	0	4,400,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.20867				0.00	0	0
Total IBL43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.87000	99.24642	8.87000	99.22289			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.91000	94.68138	8.91000	94.65896			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.56007			0.00	510,400,000	500,000,000
Total IBL48 SPOT									0.00	510,400,000	500,000,000
Total For IBL48									0.00	510,400,000	500,000,000
IBL49 On 02/04/2018 Spot Bond			8.32000	97.08313	8.32000	97.06139			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			9.38000	100.29678	9.38000	100.24891			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	101.18340			0.00	0	550,000,000
Total IBL52 SPOT									0.00	0	550,000,000
Total For IBL52									0.00	0	550,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.21776			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.15946	7.90000	100.13838			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			8.65000	99.66332	8.65000	99.64039			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	101.34630			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	100.94994			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.89000	102.49785	7.89000	102.47629			0.00	0	0
Total IBL58 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.61000	103.30619	8.61000	103.28252				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			9.77000	104.22035	9.77000	104.19333				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	100.03613				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	101.32275				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.23969				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.26636				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.29287				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00549	100.00000	0.00548				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	101.44724				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.41154				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.98500	100.76719	8.98500	100.74299				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	102.27895	5.00000	102.26515				0.00	0	0
Total IDCP01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	102.27895	5.00000	102.26515				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.86257	5.00000	100.84903				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.27895	5.00000	102.26515				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.20809	4.00000	100.19713				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	29.99568	100.00000	29.90202				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	29.77531	100.00000	29.68234				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	29.77531	100.00000	29.68234				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	104.60477	9.20000	104.57892				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	100.01806				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.01806				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	101.05364				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	7.64204	100.00000	7.62332				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	100.85923				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	100.16185				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.14000	100.35385	9.14000	100.32972				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.97785				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
IN253U On 04/07/2015 Spot Bond			100.00000	66.22216	100.00000	66.01541				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	77.82516	100.00000	77.65957				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total IN268U SPOT										0.00	0	0
Total For IN268U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	9.78160	100.00000	9.65029				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	100.40591	100.00000	100.13454				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	98.53665	100.00000	98.27528				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	96.75955	100.00000	96.50757				0.00	0	0
Total IN443U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN443U									0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	91.93955	100.00000	99.14530			0.00	0	0
Total IN445U SPOT									0.00	0	0
Total For IN445U									0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	95.18555	100.00000	94.44768			0.00	0	0
Total IN446U SPOT									0.00	0	0
Total For IN446U									0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	85.83972	100.00000	85.23945			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total IN470U SPOT									0.00	0	0
Total For IN470U									0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total IN471U SPOT									0.00	0	0
Total For IN471U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA440 On 30/09/2014 Spot Bond			6.20000	99.94907	6.20000	99.96604			0.00	0	0
Total INA440 SPOT									0.00	0	0
Total For INA440									0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.20000	99.93210	6.20000	99.86429			0.00	0	0
Total INA441 SPOT									0.00	0	0
Total For INA441									0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.20000	99.81350	6.20000	99.74585		62,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total INA442 SPOT								12,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For INA442								12,000,000,000,000.00	10,000,000,000	5,000,000,000	
INA443 On 21/10/2014 Spot Bond			6.20000	99.69518	6.20000	99.62769		0.00	0	0	
Total INA443 SPOT								0.00	0	0	
Total For INA443								0.00	0	0	
INA444 On 28/10/2014 Spot Bond			100.00000	93.58974	100.00000	93.35038		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA444 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA444								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
INA445 On 04/11/2014 Spot Bond			6.30000	99.45071	6.30000	99.38247		0.00	0	0	
Total INA445 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.30000	99.33135	6.30000	99.26328				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	99.07924	6.40000	99.01044				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.40000	98.83885	6.40000	98.77038				0.00	0	0
Total INA450 SPOT										0.00	0	0
Total For INA450										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.04766				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			11.24516	101.04080	11.24516	100.74825				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			11.24516	99.81374	11.24516	99.86093				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	100.23932				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.64083				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	100.23515				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.00000	6.50000	99.98252				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	100.23867				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.43341				0.00	0	0
Total ING196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.34333			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	101.48003			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	100.22945			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	99.91532			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	100.17910			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	100.17503			0.00	0	0
Total ING236 SPOT									0.00	0	0
Total For ING236									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.03479			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	100.91858			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	100.81510			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	100.80593			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.37634			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.29644			0.00	0	0
Total ING254 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	101.75406				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	101.35149				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.26466				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.05365				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	100.62734				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	102.83932				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	99.37764				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.42604				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.79129				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	101.61822				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	101.64008				0.00	0	0
Total IPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.90000	103.93263	8.90000	103.90791			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.01878			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.01931			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.01970			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	101.32092			0.00	0	0
Total IPFC02 SPOT									0.00	0	0
Total For IPFC02									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.53500	102.64438	9.53500	102.61840		19,070,000,000,000.00	2,000,000,000	1,000,000,000	
Total IPL10 SPOT								19,070,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IPL10								19,070,000,000,000.00	2,000,000,000	1,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.25166			0.00	0	1,500,000,000
Total IPL5 SPOT									0.00	0	1,500,000,000
Total For IPL5									0.00	0	1,500,000,000
IPL6 On 28/09/2017 Spot Bond			8.77000	102.73614	8.77000	102.71179		37,009,400,000,000.00	4,220,000,000	1,500,000,000	
Total IPL6 SPOT								37,009,400,000,000.00	4,220,000,000	1,500,000,000	
Total For IPL6								37,009,400,000,000.00	4,220,000,000	1,500,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.92228			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	99.83753			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	101.20087			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	100.94683			0.00	0	0
Total IV012 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.24380				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			8.77000	104.15031	8.77000	104.12589				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	101.92085				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	100.58613				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			3.28000	97.04898	3.28000	124.71860				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	138.49916	3.65000	138.44878				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	99.99962				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	99.75378				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	101.80342				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	100.47475				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	100.02019				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			3.74000	96.16486	3.74000	96.96916				0.00	0	0
Total IV030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	96.08469	3.74000	102.67785			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	100.52400			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	101.20751			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.49000	115.27286	10.49000	115.24084		6,294,000,000,000.00	600,000,000	300,000,000	
Total IV08 SPOT								6,294,000,000,000.00	600,000,000	300,000,000	
Total For IV08								6,294,000,000,000.00	600,000,000	300,000,000	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.83994			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.75000	136.97069	3.75000	136.92049			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total IV440U SPOT									0.00	0	0
Total For IV440U									0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	98.01530	100.00000	97.75668			0.00	0	0
Total IV442U SPOT									0.00	0	0
Total For IV442U									0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	96.23320	100.00000	95.98389			0.00	0	0
Total IV443U SPOT									0.00	0	0
Total For IV443U									0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	94.53802	100.00000	94.29747			0.00	0	0
Total IV444U SPOT									0.00	0	0
Total For IV444U									0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	97.56098	100.00000	96.77419			0.00	0	0
Total IV445U SPOT									0.00	0	0
Total For IV445U									0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	93.72116	100.00000	93.00573			0.00	0	0
Total IV446U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.37626				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	100.78101				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.20000	99.89819	6.20000	99.83043				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.20000	99.77966	6.20000	99.71206				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.40000	98.92457	6.40000	98.85598				0.00	0	0
Total IVA449 SPOT										0.00	0	0
Total For IVA449										0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.40000	98.80460	6.40000	98.73618				0.00	0	0
Total IVA450 SPOT										0.00	0	0
Total For IVA450										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.11538				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	101.91134				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	101.65357				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	99.92610				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.82513				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.91281				0.00	0	0
Total IVC015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.64200				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	101.61831				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	101.62925				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	101.65112				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	101.55269				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	101.51258				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	101.32836				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	100.27681				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	100.96722				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	100.70653				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	100.69951				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.97992				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC027									0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	99.87817			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	101.38957			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	101.18667			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.25755			0.00	1,000,000,000	500,000,000
Total IVC032 SPOT									0.00	1,000,000,000	500,000,000
Total For IVC032									0.00	1,000,000,000	500,000,000
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.03882			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.03988			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.03988			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.21000	108.91938	9.21000	102.24778			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	20.39122	100.00000	20.31455			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.87205	100.00000	12.81545			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.43940			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.40500	107.96364	9.40500	101.48122			0.00	0	0
Total IVC040 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.35474				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.98829				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.33480				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	91.57157	100.00000	91.34768				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	101.35622				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02U On 22/01/2015 Spot Bond			100.00000	96.59548	100.00000	96.34652				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.33280				0.00	0	700,000,000
Total JDG03 SPOT										0.00	0	700,000,000
Total For JDG03										0.00	0	700,000,000
JDG03U On 21/02/2016 Spot Bond			100.00000	36.37013	100.00000	36.28202				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	102.09118				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07U On 14/11/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08U On 28/11/2014 Spot Bond			100.00000	88.04043	100.00000	87.83180				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09U On 29/01/2015 Spot Bond			100.00000	94.85457	100.00000	94.61443				0.00	0	0
Total JDG09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	80.84410	100.00000	80.67707				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	93.53525	100.00000	93.30199				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	84.20085	100.00000	84.00992				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	100.36932				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	100.38264				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	100.52948				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03 On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	100.71571				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.55956				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			8.71000	135.95545	8.71000	135.92396				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	100.40225				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	100.23913				0.00	0	0
Total LBK03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.29805			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	100.66096			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.32738			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.29149			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			8.87000	98.07130	8.87000	98.04817			0.00	0	6,320,000,000
Total LGL02 SPOT									0.00	0	6,320,000,000
Total For LGL02									0.00	0	6,320,000,000
LGL03 On 03/04/2018 Spot Bond			8.97000	73.55672	8.97000	96.05617			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			9.48000	99.83180	9.48000	99.80668			0.00	0	0
Total LGL04 SPOT									0.00	0	0
Total For LGL04									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.51797			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			10.09000	103.91339	10.09000	103.88544		20,987,200,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								20,987,200,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								20,987,200,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.56355			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	100.86163			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	100.91709			0.00	0	0
Total LRFB1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.98338				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	101.44659				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	99.87845				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	99.64605				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.04441				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	98.83234				0.00	0	0
Total MAQ058 SPOT										0.00	0	0
Total For MAQ058										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				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	89.68059	100.00000	89.46078				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	100.53387				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	100.53788				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	83.90805	100.00000	83.71560				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total MAQ28U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.05418				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	99.91270				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	101.63699				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	100.46711				0.00	3,200,000,000	1,600,000,000
Total MBF029 SPOT										0.00	3,200,000,000	1,600,000,000
Total For MBF029										0.00	3,200,000,000	1,600,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.94579				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	100.26001				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.68133				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	100.90958				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.96916				0.00	0	10,000,000,000
Total MBF037 SPOT										0.00	0	10,000,000,000
Total For MBF037										0.00	0	10,000,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.37022				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	101.41197				0.00	380,000,000	190,000,000
Total MBF039 SPOT										0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF039										0.00	380,000,000	190,000,000
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.99533				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.04314				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.06756				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	91.54472	100.00000	91.32145				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	33.66389	100.00000	33.58145				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	81.98198	100.00000	81.79775				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	16.05058	100.00000	15.71169				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.79000	105.09056	8.79000	105.06587				0.00	0	120,000,000
Total MBSA01 SPOT										0.00	0	120,000,000
Total For MBSA01										0.00	0	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.68000	104.98329	8.68000	104.95891				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	100.38297				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	100.35775				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	101.50886				0.00	0	0
Total MCB6M SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	99.91915			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	99.91860			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	99.91587			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	101.67915			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	101.75933			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			8.05500	100.92680	8.05500	100.90503			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			8.86000	103.93038	8.86000	103.90590			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.66000	104.21442	9.66000	104.18771			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			6.58000	103.26602	6.58000	103.24765		10,528,000,000,000.00	1,600,000,000	800,000,000	
Total MET01 SPOT								10,528,000,000,000.00	1,600,000,000	800,000,000	
Total For MET01								10,528,000,000,000.00	1,600,000,000	800,000,000	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.19665			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	100.20340			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			9.68000	102.49954	9.68000	102.56123			0.00	0	0
Total MFS1B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.74000	101.09909	7.74000	101.07788			0.00	0	4,970,000,000
Total MGL01 SPOT									0.00	0	4,970,000,000
Total For MGL01									0.00	0	4,970,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.72299			0.00	0	0
Total MIL01 SPOT									0.00	0	0
Total For MIL01									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.98000	102.52716	8.98000	102.50255			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.31389			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			9.53500	104.08176	9.53500	102.92099		7,628,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,628,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,628,000,000,000.00	800,000,000	400,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	14.20050	100.00000	14.16572			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.04462			0.00	450,000,000	150,000,000
Total MQB01 SPOT									0.00	450,000,000	150,000,000
Total For MQB01									0.00	450,000,000	150,000,000
MQB02 On 31/05/2017 Spot Bond			8.68000	102.42409	8.68000	102.40032			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.69000	103.30078	7.69000	103.27960		29,837,200,000,000.00	3,880,000,000	970,000,000	
Total MTN03 SPOT								29,837,200,000,000.00	3,880,000,000	970,000,000	
Total For MTN03								29,837,200,000,000.00	3,880,000,000	970,000,000	
MTN04 On 13/07/2017 Spot Bond			8.62000	105.89087	8.62000	105.86660			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.87089	100.89771	6.85411			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	6.96085	100.61875	6.94389			0.00	0	0
Total N4A302 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A302										0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.98160				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.98809				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	101.06812				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	101.16119				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.66640	100.00000	0.66479				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.66640	100.00000	0.66479				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			9.13500	98.11335	9.13500	98.08954				0.00	0	2,250,000,000
Total NAM01 SPOT										0.00	0	2,250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									0.00	0	2,250,000,000
NBK10 On 25/07/2016 Spot Bond			7.59000	100.16927	7.59000	100.14899			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.20000	101.78787	9.20000	101.76299			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK11 On 27/10/2014 Spot Bond				100.00000	0.00000	101.28736			0.00	0	0
Total NBK11B SPOT									0.00	0	0
Total For NBK11B									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.98500	102.26024	8.98500	102.23541			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 20/02/2015 Spot Bond				100.00000	0.00000	100.86876			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.47000	101.96982	9.47000	101.94376			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.03927			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.18500	103.01920	9.18500	102.94299			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	100.91860			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.10135			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.52491			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17 On 28/11/2016 Spot Bond				100.00000	0.00000	100.80704			0.00	0	0
Total NBK17B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.17609				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	100.11426				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	100.14005				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			7.29000	103.45773	7.29000	103.43727				0.00	0	670,000,000
Total NBK2A SPOT										0.00	0	670,000,000
Total For NBK2A										0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.62359				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.69000	111.39048	8.69000	111.36432				0.00	0	440,000,000
Total NBK3A SPOT										0.00	0	440,000,000
Total For NBK3A										0.00	0	440,000,000
NBK4 On 28/10/2024 Spot Bond			10.88500	35.33446	10.88500	35.32446				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			7.49000	105.55562	7.49000	105.53441				0.00	0	930,000,000
Total NBK6A SPOT										0.00	0	930,000,000
Total For NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.80866				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	101.62197				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			8.09000	101.98386	8.09000	101.96151				0.00	0	3,205,000,000
Total NBK9A SPOT										0.00	0	3,205,000,000
Total For NBK9A										0.00	0	3,205,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.18293				0.00	0	0
Total NBK9B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK9B										0.00	0	0
NCLN4 On 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	101.31422				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	100.83625				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	99.89554				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	101.70057				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	100.67556				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.16495				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	100.62109				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	101.43204				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.35488				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	88.47790				0.00	0	0
Total NCLN69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.18964				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.04281				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	100.21215				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	100.20136				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	100.65027				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	100.19472				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	100.19053				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	100.19040				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	101.21941				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	100.21888				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			10.05500	103.87209	10.05500	103.92890				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	100.21756				0.00	0	0
Total NCLN84 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.09000	102.63787	10.09000	102.76202			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.21888			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	100.19717			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	100.23668			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.22099			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.22363			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.63000	102.17397	8.63000	102.15012		1,726,000,000,000.00	200,000,000	1,177,020,000	
Total NED11 SPOT								1,726,000,000,000.00	200,000,000	1,177,020,000	
Total For NED11								1,726,000,000,000.00	200,000,000	1,177,020,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.63894		0.00	0	700,000,000	
Total NED13 SPOT								0.00	0	700,000,000	
Total For NED13								0.00	0	700,000,000	
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	102.55677		0.00	3,000,000,000	1,500,000,000	
Total NED14 SPOT								0.00	3,000,000,000	1,500,000,000	
Total For NED14								0.00	3,000,000,000	1,500,000,000	
NED15 On 08/04/2024 Spot Bond			10.07000	100.74667	10.07000	107.54449		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	105.35792		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	99.93334		0.00	0	0	
Total NED9 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.07000	114.99341	12.07000	114.95680				0.00	0	1,633,200,000
Total NEDH1A SPOT										0.00	0	1,633,200,000
Total For NEDH1A										0.00	0	1,633,200,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.22340				0.00	180,000,000	10,090,000,000
Total NEDH1B SPOT										0.00	180,000,000	10,090,000,000
Total For NEDH1B										0.00	180,000,000	10,090,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.17815				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.25000	168.08113	2.25000	167.01275				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			8.73000	104.55833	8.73000	104.53405				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	100.41256				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.36000	105.85024	9.36000	105.82363				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.82952				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.95230				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.78505				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.81289				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.79621				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.56000	105.84823	9.56000	106.95755				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.81295				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.82957				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	100.81845				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			9.76000	105.84642	9.76000	105.81868				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	100.85188				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	100.84068				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	100.84624				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	101.05139				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	100.98382				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	100.86291				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			8.55000	116.87932	8.55000	116.85257				0.00	0	0
Total NRA018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.32500	121.51737	9.32500	121.48727			20,515,000,000,000.00	2,200,000,000	4,007,519,300
Total NRA022 SPOT									20,515,000,000,000.00	2,200,000,000	4,007,519,300
Total For NRA022									20,515,000,000,000.00	2,200,000,000	4,007,519,300
NRA02: On 31/05/2023 Spot Bond			2.14500	172.87109	2.14500	171.77274			0.00	0	8,400,000,000
Total NRA023 SPOT									0.00	0	8,400,000,000
Total For NRA023									0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.85000	122.27207	9.85000	122.23994			49,644,000,000,000.00	5,040,000,000	15,732,333,100
Total NRA028 SPOT									49,644,000,000,000.00	5,040,000,000	15,732,333,100
Total For NRA028									49,644,000,000,000.00	5,040,000,000	15,732,333,100
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.12298			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	101.25214			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	101.85576			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	100.24280			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	100.50948			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	100.75059			0.00	400,000,000	400,000,000
Total NTC18 SPOT									0.00	400,000,000	400,000,000
Total For NTC18									0.00	400,000,000	400,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.84323			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.04314			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.05177	100.00000	17.01046			0.00	0	0
Total NYT13U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	44.34260	100.00000	44.23519			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.58000	105.21295	7.58000	105.19156		63,672,000,000,000.00	8,400,000,000	9,978,800,000	
Total OML01 SPOT								63,672,000,000,000.00	8,400,000,000	9,978,800,000	
Total For OML01								63,672,000,000,000.00	8,400,000,000	9,978,800,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	24.49320	100.00000	24.43387			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	66.60241	100.00000	66.44106			0.00	0	0
Total PCF03 SPOT									0.00	0	0
Total For PCF03									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.01461			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	101.31869			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	100.58182			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	100.46636			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	101.01031			0.00	0	0
Total PMM14 SPOT									0.00	0	0
Total For PMM14									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.20580			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	100.56835			0.00	0	0
Total PPC002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.86228			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.63500	103.47796	9.63500	103.39405			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.26159			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	101.29755			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	101.31373			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.34967			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	101.50419			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	101.54011			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	101.38094			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.13000	40.90972	8.13000	40.90081			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.59000	106.92705	6.59000	106.90791		933,154,646,533,000.00	748,581,888,700	529,792,389,900	
Total R158 SPOT								13,154,646,533,000.00	748,581,888,700	529,792,389,900	
Total For R158								13,154,646,533,000.00	748,581,888,700	529,792,389,900	
R158P On 15/09/2015 Spot Bond			6.79000	93.85186	6.79000	93.83455		0.00	0	0	
Total R158P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.89000	112.53380	6.89000	112.51275			974,847,578,572,000.00	576,900,954,800	422,042,025,900
Total R159 SPOT									974,847,578,572,000.00	576,900,954,800	422,042,025,900
Total For R159									974,847,578,572,000.00	576,900,954,800	422,042,025,900
R159P On 15/09/2016 Spot Bond			6.72000	87.90576	6.72000	87.88971			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.32500	119.43726	8.31000	119.53718			827,024,767,020,000.00	3,342,585,557,600	458,859,687,400
Total R186 SPOT									827,024,767,020,000.00	3,342,585,557,600	458,859,687,400
Total For R186									827,024,767,020,000.00	3,342,585,557,600	458,859,687,400
R187P On 21/12/2026 Spot Bond			8.05000	38.13259	8.05000	38.12437			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			7.97000	35.59883	7.97000	35.59123			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			1.72000	285.89733	1.74000	283.66147			18,402,887,504,000.00	10,699,353,200	29,096,630,900
Total R197 SPOT									18,402,887,504,000.00	10,699,353,200	29,096,630,900
Total For R197									18,402,887,504,000.00	10,699,353,200	29,096,630,900
R201 On 21/12/2014 Spot Bond			6.09500	103.01602	6.06500	103.00573			742,086,903,517,000.00	121,753,388,600	46,360,000,000
Total R201 SPOT									742,086,903,517,000.00	121,753,388,600	46,360,000,000
Total For R201									742,086,903,517,000.00	121,753,388,600	46,360,000,000
R202 On 07/12/2033 Spot Bond			1.78500	231.79306	1.80000	229.81964			163,276,092,000,000.00	91,471,200,000	159,541,389,800
Total R202 SPOT									163,276,092,000,000.00	91,471,200,000	159,541,389,800
Total For R202									163,276,092,000,000.00	91,471,200,000	159,541,389,800
R2023 On 28/02/2023 Spot Bond			8.13000	98.41247	8.07000	98.74695			847,545,462,372,000.00	473,252,824,400	374,599,661,600
Total R2023 SPOT									847,545,462,372,000.00	473,252,824,400	374,599,661,600
Total For R2023									847,545,462,372,000.00	473,252,824,400	374,599,661,600
R203 On 15/09/2017 Spot Bond			7.18000	103.20373	7.12000	103.34369			913,644,755,454,000.00	1,102,178,935,300	550,735,572,900
Total R203 SPOT									913,644,755,454,000.00	1,102,178,935,300	550,735,572,900
Total For R203									913,644,755,454,000.00	1,102,178,935,300	550,735,572,900
R2030 On 31/01/2030 Spot Bond			8.72000	95.34717	8.72000	95.32505			794,110,400,000,000.00	893,820,000,000	343,571,757,600
Total R2030 SPOT									794,110,400,000,000.00	893,820,000,000	343,571,757,600
Total For R2030									794,110,400,000,000.00	893,820,000,000	343,571,757,600
R2032 On 31/03/2032 Spot Bond			8.84000	94.86223	8.84000	94.83969			475,758,440,000,000.00	166,941,000,000	163,183,500,000
Total R2032 SPOT									475,758,440,000,000.00	166,941,000,000	163,183,500,000
Total For R2032									475,758,440,000,000.00	166,941,000,000	163,183,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									5,758,440,000,000.00	166,941,000,000	163,183,500,000
R2037 On 31/01/2037 Spot Bond			8.95500	97.09492	8.95500	97.07180			661,458,646,292,000.00	520,542,562,400	370,217,629,800
Total R2037 SPOT									1,458,646,292,000.00	520,542,562,400	370,217,629,800
Total For R2037									1,458,646,292,000.00	520,542,562,400	370,217,629,800
R204 On 21/12/2018 Spot Bond			7.51500	103.98017	7.44000	104.22955			555,955,160,311,000.00	1,138,516,987,400	362,901,563,200
Total R204 SPOT									55,955,160,311,000.00	138,516,987,400	362,901,563,200
Total For R204									55,955,160,311,000.00	138,516,987,400	362,901,563,200
R2044 On 31/01/2044 Spot Bond			9.01000	98.83192	9.01000	98.80825			730,030,000,000,000.00	303,000,000,000	169,400,000,000
Total R2044 SPOT									10,030,000,000,000.00	303,000,000,000	169,400,000,000
Total For R2044									10,030,000,000,000.00	303,000,000,000	169,400,000,000
R2048 On 28/02/2048 Spot Bond			9.00500	98.10090	9.00500	98.07703			171,089,647,037,500.00	685,295,907,500	326,427,015,900
Total R2048 SPOT									1,089,647,037,500.00	685,295,907,500	326,427,015,900
Total For R2048									1,089,647,037,500.00	685,295,907,500	326,427,015,900
R207 On 15/01/2020 Spot Bond			7.74000	99.46714	7.68000	99.70014			579,042,722,606,000.00	591,607,586,900	522,035,125,600
Total R207 SPOT									9,042,722,606,000.00	591,607,586,900	522,035,125,600
Total For R207									9,042,722,606,000.00	591,607,586,900	522,035,125,600
R208 On 31/03/2021 Spot Bond			7.89000	94.34886	7.83500	94.59489			207,629,352,926,000.00	913,514,493,400	807,893,429,000
Total R208 SPOT									17,629,352,926,000.00	913,514,493,400	807,893,429,000
Total For R208									17,629,352,926,000.00	913,514,493,400	807,893,429,000
R209 On 31/03/2036 Spot Bond			8.85500	75.20173	8.85500	75.18384			859,817,785,127,000.00	887,613,527,400	553,751,478,400
Total R209 SPOT									19,817,785,127,000.00	887,613,527,400	553,751,478,400
Total For R209									19,817,785,127,000.00	887,613,527,400	553,751,478,400
R210 On 31/03/2028 Spot Bond			1.75000	171.65306	1.75000	170.56422			38,220,000,000,000.00	21,840,000,000	24,720,832,600
Total R210 SPOT									18,220,000,000,000.00	21,840,000,000	24,720,832,600
Total For R210									18,220,000,000,000.00	21,840,000,000	24,720,832,600
R211 On 31/01/2017 Spot Bond			0.73000	131.59569	0.75000	130.70550			88,259,087,946,000.00	120,902,860,200	81,991,715,100
Total R211 SPOT									18,259,087,946,000.00	120,902,860,200	81,991,715,100
Total For R211									18,259,087,946,000.00	120,902,860,200	81,991,715,100
R212 On 31/01/2022 Spot Bond			1.62000	136.01466	1.62000	135.15245			196,344,000,000,000.00	121,200,000,000	68,841,636,100
Total R212 SPOT									16,344,000,000,000.00	121,200,000,000	68,841,636,100
Total For R212									16,344,000,000,000.00	121,200,000,000	68,841,636,100
R213 On 28/02/2031 Spot Bond			8.72500	85.72523	8.72000	85.74351			317,263,704,242,500.00	724,041,685,300	444,817,926,300
Total R213 SPOT									17,263,704,242,500.00	724,041,685,300	444,817,926,300
Total For R213									17,263,704,242,500.00	724,041,685,300	444,817,926,300
R214 On 28/02/2041 Spot Bond			8.95000	75.91883	8.95000	75.90047			973,828,497,665,000.00	1,337,857,932,700	751,691,834,400
Total R214 SPOT									3,828,497,665,000.00	337,857,932,700	751,691,834,400

Contract Details	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										'3,828,497,665,000.00	337,857,932,700	751,691,834,400
R227C On 15/03/2015 Spot Bond			6.95000	96.98973	6.95000	96.97182				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			6.79000	93.85186	6.79000	93.83455				0.00	0	0
Total R228C SPOT										0.00	0	0
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.71000	90.87214	6.71000	90.85557				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			6.72000	87.90576	6.72000	87.88971				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			6.07000	98.70326	6.07000	98.68706				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			6.86000	95.28634	6.86000	95.26878				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			6.73000	92.26735	6.73000	92.25066				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			6.71000	89.29327	6.71000	89.27717				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			6.77000	86.28368	6.77000	86.26798				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			7.09500	82.74966	7.09500	82.73390				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			7.14500	79.79071	7.14500	79.77540				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			7.44500	76.21438	7.44500	76.19916				0.00	0	0
Total R333C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.42500	73.53888	7.42500	73.52423				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			7.40500	70.97099	7.40500	70.95689				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.39500	68.47153	7.39500	68.45795				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			7.64000	65.14488	7.64000	65.13154				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			7.62000	62.82310	7.62000	62.81026				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			7.75500	59.99132	7.75500	59.97885				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			7.72500	57.87247	7.72500	57.86049				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			7.69500	55.84461	7.69500	55.83309				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			7.66500	53.90338	7.66500	53.89231				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			7.62500	52.08841	7.62500	52.07776				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			7.58500	50.35397	7.58500	50.34373				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			8.25000	45.59071	8.25000	45.58064				0.00	0	0
Total R345C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.21000	43.95678	8.21000	43.94712				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			8.17000	42.39773	8.17000	42.38845				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.13000	40.90972	8.13000	40.90081				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			8.09000	39.48915	8.09000	39.48059				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			8.05000	38.13259	8.05000	38.12437				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			8.01000	36.83684	8.01000	36.82893				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			7.97000	35.59883	7.97000	35.59123				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	102.06080				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	100.91630				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	102.06653				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	101.88063				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	10.20420	100.00000	10.17948				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	22.26525	100.00000	22.21073				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.37266				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	100.44762				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	100.89727				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.13126				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.78226				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.56404				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.26482				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	101.75337				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	101.20926				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	100.48403				0.00	0	0
Total RES24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.62314				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.49172				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	100.72492				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	100.52132				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	101.28694				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	81.79164				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	82.47292				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	84.88116				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	89.41913				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	100.04107				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	80.49934				0.00	0	0
Total RP014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	89.86430				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.09284	12.35000	104.05895				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.85193	100.00000	14.81594				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.75821				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	101.64110				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	100.40358				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	101.09323				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	100.19695				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.81499	100.00000	3.80564				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	16.61523	100.00000	16.57498				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.92991	100.00000	13.89617				0.00	0	0
Total RPP08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.09471			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	79.67276			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			9.13500	108.53313	9.13500	108.50664			0.00	0	770,000,000
Total RW21 SPOT									0.00	0	770,000,000
Total For RW21									0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.32000	104.11846	9.32000	104.09255			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.87000	88.37519	9.87000	105.99302			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.67012			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			8.09000	109.12973	8.09000	109.10621		34,787,000,000,000.00		4,300,000,000	2,150,000,000
Total SBK12 SPOT								14,787,000,000,000.00		4,300,000,000	2,150,000,000
Total For SBK12								14,787,000,000,000.00		4,300,000,000	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.86499			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.17000	104.56788	9.17000	104.54228			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.58876			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.71560			0.00	0	0
Total SBK16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.42065			0.00	0	100,000,000
Total SBK17 SPOT									0.00	0	100,000,000
Total For SBK17									0.00	0	100,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.58964			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	101.56129			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			7.24000	104.90865	7.24000	104.88838		15,493,600,000,000.00	2,140,000,000	1,530,000,000	
Total SBK7 SPOT								15,493,600,000,000.00	2,140,000,000	1,530,000,000	
Total For SBK7								15,493,600,000,000.00	2,140,000,000	1,530,000,000	
SBK9 On 10/04/2018 Spot Bond			8.94000	98.24275	8.94000	98.21928		42,375,600,000,000.00	4,740,000,000	2,360,000,000	
Total SBK9 SPOT								12,375,600,000,000.00	4,740,000,000	2,360,000,000	
Total For SBK9								12,375,600,000,000.00	4,740,000,000	2,360,000,000	
SBN27 On 15/09/2015 Spot Bond			8.05000	105.55117	8.05000	105.52816		0.00	0	0	
Total SBN27 SPOT								0.00	0	0	
Total For SBN27								0.00	0	0	
SBN29 On 15/09/2015 Spot Bond			7.96000	105.63518	7.96000	105.61241		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			7.84000	105.74736	7.84000	105.72491		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			8.52000	99.71108	8.52000	99.68810		0.00	0	0	
Total SBN33 SPOT								0.00	0	0	
Total For SBN33								0.00	0	0	
SBN34 On 15/09/2015 Spot Bond			7.98500	105.61183	7.98500	105.58900		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			8.25000	105.36484	8.25000	105.34132		0.00	0	0	
Total SBN35 SPOT								0.00	0	0	
Total For SBN35								0.00	0	0	
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.35079		0.00	0	0	
Total SBN45 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.97977				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.17000	102.15637	8.17000	102.13377				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	101.95837				0.00	0	1,500,000,000
Total SBS15 SPOT										0.00	0	1,500,000,000
Total For SBS15										0.00	0	1,500,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.20980				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	104.10794				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.98500	108.74229	8.98500	108.71618				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			10.21000	102.75393	10.21000	102.72612				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	101.08428				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	101.12207				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.01854				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.19642				0.00	0	500,000,000
Total SBS24 SPOT										0.00	0	500,000,000
Total For SBS24										0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			8.54000	104.40581	8.54000	104.38208				0.00	0	1,160,000,000
Total SBS25 SPOT										0.00	0	1,160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS25									0.00	0	1,160,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	14.25596	100.00000	14.22458			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.61000	104.35735	9.61000	104.33073			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.50113			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.12000	101.04810	9.12000	101.02348			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.01000	97.13220	9.01000	97.10895			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.39662			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.96000	129.31982	9.96000	101.72060			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.25931			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.26632			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.11000	105.82128	10.11000	100.29258		30,330,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT								30,330,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34								30,330,000,000,000.00	3,000,000,000	1,500,000,000	
SBS4 On 16/11/2021 Spot Bond			9.53500	98.49969	9.53500	98.47476		0.00	0	0	
Total SBS4 SPOT								0.00	0	0	
Total For SBS4								0.00	0	0	
SBS9 On 07/07/2016 Spot Bond			7.78000	108.58750	7.78000	108.56497		0.00	0	330,000,000	
Total SBS9 SPOT								0.00	0	330,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS9										0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.27000	128.39352	2.27000	274.38760				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.39500	102.95423	1.39500	129.59837				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	104.29000				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	101.58443				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	14.02746	100.00000	13.99310				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				163.22081	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.02000	113.95492	2.02000	127.78920				0.00	0	0
Total SHI05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.00000	6.50000	99.98252			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.69102			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	100.01400			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	101.91204			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.15000	101.32095	9.15000	101.29619			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.28603			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.12567			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	100.20830			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	100.19257			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11U On 19/11/2016 Spot Bond			100.00000	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	100.42627			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13U On 21/05/2015 Spot Bond			100.00000	60.91752	100.00000	60.72733			0.00	0	0
Total SHS13U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.31942			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	21.17823	100.00000	21.12636			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	30.88035	100.00000	30.78288			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	22.77231	100.00000	22.70122			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.46000	102.39149	9.46000	102.31308			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.12976			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	99.90001			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.14000	103.81501	8.14000	103.79251		28,327,200,000,000.00	3,480,000,000	1,740,000,000	
Total SLI2 SPOT								28,327,200,000,000.00	3,480,000,000	1,740,000,000	
Total For SLI2								28,327,200,000,000.00	3,480,000,000	1,740,000,000	
SLI3 On 15/08/2023 Spot Bond			9.04000	99.09590	9.04000	100.02655		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			8.47000	99.83872	8.47000	99.81585		39,300,800,000,000.00	4,640,000,000	2,320,000,000	
Total SNT01 SPOT								39,300,800,000,000.00	4,640,000,000	2,320,000,000	
Total For SNT01								39,300,800,000,000.00	4,640,000,000	2,320,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.85683		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	101.09493		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.37271			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.34044			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.34957			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.32923			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			8.22000	104.76544	8.22000	104.74238			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	101.60847			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	101.84027			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	101.56532			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			9.38500	98.11689	9.38500	98.09231		15,016,000,000,000.00	1,600,000,000	1,410,000,000	
Total SSA06 SPOT								15,016,000,000,000.00	1,600,000,000	1,410,000,000	
Total For SSA06								15,016,000,000,000.00	1,600,000,000	1,410,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.68811			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	100.13438			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	101.47909			0.00	0	0
Total SSN003 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.44300	87.20307	9.44300	87.18097				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.93500	89.46487	8.93500	89.44339				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			7.31000	102.74934	7.31000	102.72908				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.94000	94.56247	8.94000	94.54000				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.30945				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.30000	100.27425	8.30000	100.25173				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.49000	108.33212	2.49000	108.70920				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.39000	100.15707	8.39000	100.86917				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.99828				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.91000	107.07944	9.91000	107.05114				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.59342				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.95000	77.00301	9.95000	76.98235				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.53943				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	100.22114				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	101.51920				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	100.15385				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	99.67930				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.48730	0.00000	102.86337				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	99.19209				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	100.44700				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.08927				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	100.30342				0.00	0	0
Total SY1156 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1156										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	98.96691				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1160 On 06/10/2014 Spot Bond				100.00000	0.00000	99.93096				0.00	0	0
Total SY1160 SPOT										0.00	0	0
Total For SY1160										0.00	0	0
SY1161 On 09/10/2014 Spot Bond				100.00000	0.00000	99.87923				0.00	0	0
Total SY1161 SPOT										0.00	0	0
Total For SY1161										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	98.82044				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1163 On 10/10/2014 Spot Bond				100.00000	0.00000	99.86187				0.00	0	0
Total SY1163 SPOT										0.00	0	0
Total For SY1163										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	98.82471				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1166 On 14/10/2014 Spot Bond				100.00000	0.00000	100.08334				0.00	0	0
Total SY1166 SPOT										0.00	0	0
Total For SY1166										0.00	0	0
SY1167 On 16/10/2014 Spot Bond				100.00000	0.00000	99.75859				0.00	0	0
Total SY1167 SPOT										0.00	0	0
Total For SY1167										0.00	0	0
SY1169 On 22/10/2014 Spot Bond				100.00000	0.00000	99.65497				0.00	0	0
Total SY1169 SPOT										0.00	0	0
Total For SY1169										0.00	0	0
SY1170 On 20/10/2014 Spot Bond				100.00000	0.00000	99.68910				0.00	0	0
Total SY1170 SPOT										0.00	0	0
Total For SY1170										0.00	0	0
SY1171 On 20/10/2014 Spot Bond				100.00000	0.00000	99.68926				0.00	0	0
Total SY1171 SPOT										0.00	0	0
Total For SY1171										0.00	0	0
SY1172 On 21/10/2014 Spot Bond				100.00000	0.00000	99.67188				0.00	0	0
Total SY1172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1172									0.00	0	0
SY1173 On 27/10/2014 Spot Bond				100.00000	0.00000	99.56842			0.00	0	0
Total SY1173 SPOT									0.00	0	0
Total For SY1173									0.00	0	0
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	99.53381			0.00	1,000,000,000	1,000,000,000
Total SY1174 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SY1174									0.00	1,000,000,000	1,000,000,000
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	99.54931			0.00	0	0
Total SY1175 SPOT									0.00	0	0
Total For SY1175									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.05000	105.23488	7.05000	105.21485		3,948,000,000,000.00		560,000,000	280,000,000
Total SZ18 SPOT								3,948,000,000,000.00		560,000,000	280,000,000
Total For SZ18								3,948,000,000,000.00		560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.92000	100.62579	8.92000	100.60167			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	95.67692	100.00000	95.43033			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	40.69866	100.00000	40.60007			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	101.41888			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	101.09484			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.59661			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	100.74842			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	100.18993			0.00	0	0
Total TFS122 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.19941				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 23/10/2014 Spot Bond				100.00000	0.00000	99.63177				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS125 On 21/11/2014 Spot Bond				100.00000	0.00000	99.12373				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS126 On 04/12/2014 Spot Bond				100.00000	0.00000	98.92304				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS127 On 28/07/2015 Spot Bond				100.00000	0.00000	101.22443				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS83 On 28/07/2016 Spot Bond			8.14000	102.49280	8.14000	102.47057				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.50754				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.54888				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	101.62007	7.83000	101.59886				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	101.48480				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	101.53648				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	101.57073				0.00	0	0
Total TH10A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.48480				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	101.53648				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	82.17452	7.16000	101.46345				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	101.63773				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	101.62946				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	101.82770				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	101.80087				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	102.61056				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.51800				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.48274				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.54888				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	101.80399	8.73000	101.73310				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47653				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	101.53648				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.91000	94.51259	8.91000	99.38105				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	101.46413				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	101.53648				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	101.64186				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	101.61913				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	101.61087				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.82357				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	101.81532				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	101.74306				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	102.46656				0.00	0	0
Total TH11D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	102.47479				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	102.43364				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.12096				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.12498				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.28000	100.13388	9.28000	99.68991				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.13544				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.14828				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.20016				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.55380				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	6.96686	101.06155	6.94983				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	101.47653				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	101.57598				0.00	0	0
Total THE8A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.66252				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	101.74513				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.61878				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	101.84280				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	101.52267				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	101.54342				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	101.52267				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	101.54342				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	101.55380				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	101.51022				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	101.54342				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	101.65755				0.00	0	0
Total THE9B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.65755			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	101.65755			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.82350			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	101.86498			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	101.81313			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	102.64199			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	102.69374			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	102.67304			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.49000	107.51234	7.49000	107.49074			0.00	0	1,560,000,000
Total TL15 SPOT									0.00	0	1,560,000,000
Total For TL15									0.00	0	1,560,000,000
TL20 On 22/02/2020 Spot Bond			9.66500	88.74390	9.66500	88.69075			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.96000	107.05044	7.96000	107.02774		364,568,000,000,000.00	45,800,000,000	26,207,750,000	
Total TN17 SPOT								364,568,000,000,000.00	45,800,000,000	26,207,750,000	
Total For TN17								364,568,000,000,000.00	45,800,000,000	26,207,750,000	
TN20 On 17/09/2020 Spot Bond			9.36500	105.54729	9.36500	105.52061		346,505,000,000,000.00	37,000,000,000	21,928,668,600	
Total TN20 SPOT								346,505,000,000,000.00	37,000,000,000	21,928,668,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20									16,505,000,000,000.00	37,000,000,000	21,928,668,600
TN20U On 14/04/2020 Spot Bond			100.00000	0.83863	100.00000	0.83602			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			9.47000	112.37232	9.47000	112.34407			126,519,200,000,000.00	13,360,000,000	6,680,000,000
Total TN23 SPOT									126,519,200,000,000.00	13,360,000,000	6,680,000,000
Total For TN23									126,519,200,000,000.00	13,360,000,000	6,680,000,000
TN25 On 19/08/2025 Spot Bond			9.71000	99.74928	9.71000	99.72359			320,430,000,000,000.00	33,000,000,000	16,500,000,000
Total TN25 SPOT									320,430,000,000,000.00	33,000,000,000	16,500,000,000
Total For TN25									320,430,000,000,000.00	33,000,000,000	16,500,000,000
TN27 On 14/11/2027 Spot Bond			9.71000	97.47940	9.71000	97.45429			109,723,000,000,000.00	11,300,000,000	3,740,000,000
Total TN27 SPOT									109,723,000,000,000.00	11,300,000,000	3,740,000,000
Total For TN27									109,723,000,000,000.00	11,300,000,000	3,740,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.91203			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	101.89427			0.00	3,000,000,000	0
Total TNF18 SPOT									0.00	3,000,000,000	0
Total For TNF18									0.00	3,000,000,000	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.98023			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.00504			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.00757			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	101.12989			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	101.38341			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.99563			0.00	0	0
Total TORQ7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.10289				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	99.92551				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.92389				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	99.84837				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	99.83843				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	100.33881				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	100.35914				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	100.37041				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	100.37266				0.00	0	0
Total TRAC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.43560				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	100.57371				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	14.49149	100.00000	14.42778				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.32812				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.11505				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	98.14992				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	97.58501				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	96.61428				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	97.12901				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	96.92127				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	96.68296				0.00	0	4,000,000,000
Total TSP164 SPOT										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP164										0.00	0	4,000,000,000
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	99.76182				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	96.44746				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	95.73346				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	95.46018				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	98.30757				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	94.78668				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	94.62415				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	94.31525				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	93.98552				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	93.70403				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	93.59179				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.59154	100.00000	13.55862				0.00	0	0
Total TTO01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	90.56884	100.00000	90.14364				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	101.24560				0.00	4,100,000,000	4,100,000,000
Total TWC058 SPOT										0.00	4,100,000,000	4,100,000,000
Total For TWC058										0.00	4,100,000,000	4,100,000,000
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	101.22854				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	101.19825				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	101.18302				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	101.12978				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	100.84677				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	100.77452				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	100.73862				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	101.33441				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	100.82493				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	101.21551				0.00	0	0
Total TWCM12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCM12									0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	100.74438			0.00	0	0
Total TWCM13 SPOT									0.00	0	0
Total For TWCM13									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.23500	107.87281	9.23500	107.84590			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.00543			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.10934			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.09721			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	101.13296			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	101.13452			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	100.01070			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	100.01241			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			7.28000	112.27032	7.28000	112.24850			145,600,000,000,000.00	20,000,000,000	10,000,000,000
Total WS04 SPOT									15,600,000,000,000.00	20,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WS04									15,600,000,000,000.00	20,000,000,000	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.24000	241.18466	1.24000	239.65821			0.00	0	6,934,400,000
Total WS05 SPOT									0.00	0	6,934,400,000
Total For WS05									0.00	0	6,934,400,000
WSP1 On 28/05/2015 Spot Bond			6.91000	104.42499	6.91000	104.40572			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			7.62000	106.37078	7.62000	106.34918			62,484,000,000,000.00	8,200,000,000	4,100,000,000
Total WSP2 SPOT									12,484,000,000,000.00	8,200,000,000	4,100,000,000
Total For WSP2									12,484,000,000,000.00	8,200,000,000	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.99500	106.95315	7.99500	106.93037			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.30500	106.19621	8.30500	106.17273			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			8.37500	106.24968	8.37500	106.22600			41,875,000,000,000.00	5,000,000,000	2,500,000,000
Total WSP5 SPOT									11,875,000,000,000.00	5,000,000,000	2,500,000,000
Total For WSP5									11,875,000,000,000.00	5,000,000,000	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.54000	95.33812	6.54000	95.32145			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.47000	93.57011	6.47000	93.55384			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			6.08000	99.04311	6.08000	99.02677			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			6.54000	95.32145	6.54000	95.30478			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			7.38500	69.62858	7.38500	69.61464			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	48.41160	100.00000	48.31975			0.00	0	0
Total ZA021 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	25.62487	100.00000	25.57625			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.37e+017	682,616,944,166	555,078,281,733
Total for SPOT :									1.37e+017	682,616,944,166	555,078,281,733
Total Futures									1.37e+017	682,616,948,098	555,078,660,333
Total Options									0.00	0	68,559
Grand Total:									1.37e+017	682,616,948,098	555,078,728,892