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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			121.96520	121.96520	121.87070	121.87070			0.00	0	0
EL28 On 06/11/2014 Bond Future			122.35438	122.35438	122.25924	122.25924			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			7,880.70000	7,88070	7,975,200		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			7,870.70000	7,87070	7,965,200		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			7,860.70000	7,86070	7,955,200		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			259.24000	0.25924	354,380		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			249.24000	0.24924	344,380		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			269.24000	0.26924	364,380		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.43939	86.02962	9.49921	85.57596			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.52911	83.55366	9.59074	83.09373			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.61802	84.87214	9.68134	84.40710			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			4,629.27000	4.62927	5,082,930		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			4,698.30000	4.69830	5,151,960		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			4,767.23000	4.76723	5,220,890		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,953.34000	4.95334	5,413,270		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			5,020.79000	5.02079	5,480,720		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			5,088.14000	5.08814	5,548,070		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,349.98000	2.34998	2,815,020		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			2,209.97000	2.20997	2,675,010		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			2,280.02000	2.28002	2,745,060		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.05569	116.05569	115.96832	115.96832			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.83585	117.83585	117.74805	117.74805			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			6,958.32000	6.95832	7,045,690		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			6,978.32000	6.97832	7,065,690		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			6,968.32000	6.96832	7,055,690		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			738.05000	0.73805	825,850		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			758.05000	0.75805	845,850		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			748.05000	0.74805	835,850		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			119.38289	119.38289	119.28991	119.28991			0.00	0	334
I2038	On	06/11/2014			121.21411	121.21411	121.12055	121.12055			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			13,299.91000	13.29991	13,392,890		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			13,289.91000	13.28991	13,382,890		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			13,279.91000	13.27991	13,372,890		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			1,120.55000	1.12055	1,214,110		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			1,110.55000	1.11055	1,204,110		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			1,130.55000	1.13055	1,224,110		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			118.36199	118.36199	118.26998	118.26998			0.00	0	5,218
I2046	On	06/11/2014			118.83191	118.83191	118.73904	118.73904			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			13,839.98000	13.83998	13,931,990		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			13,829.98000	13.82998	13,921,990		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			13,819.98000	13.81998	13,911,990		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			14,309.04000	14.30904	14,401,910		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			14,299.04000	14.29904	14,391,910		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			14,289.04000	14.28904	14,381,910		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,218
I2050	On	07/08/2014			126.12021	126.12021	126.02071	126.02071			0.00	0	1,300
I2050	On	06/11/2014			128.05460	128.05460	127.95462	127.95462			0.00	0	0
Total I2050 Future											0.00	0	1,300
I2050	On	07/08/2014	112.01	Call			14,010.71000	14.01071	14,110,210		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14.03071000	14.03071	14,130,210		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14.02071000	14.02071	14,120,210		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			1,964.62000	1.96462	2,064,600		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			1,954.62000	1.95462	2,054,600		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			1,944.62000	1.94462	2,044,600		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	1,300
R157	On	07/08/2014	Bond Future			6.66457	112.57440	6.70108	112.53448		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			6.82923	107.47443	6.87628	107.43475		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.05420	109.17097	7.11761	109.13351		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.75	Call			278.19000	0.27819	287,900	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			224.73000	0.22473	194,520	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			284.26000	0.28426	294,280	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			219.88000	0.21988	189,980	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			272.19000	0.27219	281,590	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			229.65000	0.22965	199,130	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			679.95000	0.67995	644,210	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			100.62000	0.10062	104,650	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			673.35000	0.67335	637,700	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			102.55000	0.10255	106,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			666.78000	0.66678	631,230	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			98.71000	0.09871	102,650	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			84.95000	0.08495	78,580	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,045.70000	1.04570	1,076,850	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			83.99000	0.08399	77,680	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,036.01000	1.03601	1,067,050	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			85.91000	0.08591	79,490	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,040.86000	1.04086	1,071,950	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	8,548
R186	On	07/08/2014	Bond Future			8.09194	120.06395	8.15663	119.50328		10.92	54,028,777.50	450	49,290
R186	On	06/11/2014	Bond Future			8.15793	121.89140	8.22485	121.32317		10.73	0.00	0	0
R186	On	05/02/2015	Bond Future			8.21988	118.51857	8.28887	117.94449		10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												54,028,777.50	450	49,290
R186	On	07/08/2014	Bond Future	9.20	Put			291.20000	0.29120	214,810	11.39	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.31	Call			3,303.97000	3.30397	3,559,000	10.95	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			5,493.37000	5.49337	5,871,600	11.14	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			926.23000	0.92623	743,790	11.14	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			2,025.30000	2.02530	1,716,270	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			6,916.36000	6.91636	7,348,790	11.25	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			570.09000	0.57009	441,850	11.25	0.00	0	840
R186	On	07/08/2014	Bond Future	9.20	Call			8,845.75000	8.84575	9,330,030	11.39	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			3,015.47000	3.01547	3,249,890	10.92	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,212.71000	2.21271	1,886,460	10.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Call			3,206.08000	3.20608	3,454,320	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,061.73000	2.06173	1,749,300	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			3,254.83000	3.25483	3,506,470	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,989.34000	1.98934	1,683,700	10.95	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,073.99000	1.07399	920,100	11.17	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			3,341.26000	3.34126	3,536,900	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,062.39000	4.06239	3,689,800	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			3,381.48000	3.38148	3,578,890	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,017.30000	4.01730	3,646,480	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			3,421.64000	3.42164	3,621,160	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,972.24000	3.97224	3,603,530	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,708.42000	8.70842	9,122,760	11.17	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,642.20000	6.64220	6,941,190	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,903.15000	2.90315	2,628,060	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,692.54000	6.69254	6,993,230	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,874.25000	2.87425	2,600,860	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,592.39000	6.59239	6,889,300	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,932.65000	2.93265	2,655,480	11.23	0.00	0	0
Total R186 Option												0.00	0	7,150
Total For R186												54,028,777.50	450	56,440
R197	On	07/08/2014	Bond Future			282.71376	282.71376	281.50376	281.50376			0.00	0	1,244
R197	On	06/11/2014	Bond Future			287.04977	287.04977	285.82342	285.82342			0.00	0	0
Total R197 Future												0.00	0	1,244
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			11,493.76000	11.49376	12,703,760		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			11,513.76000	11.51376	12,723,760		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			11,503.76000	11.50376	12,713,760		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future	285.00	Call			823.42000	0.82342	2,049,770		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			813.42000	0.81342	2,039,770		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			833.42000	0.83342	2,059,770		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,244
R201	On	07/08/2014	Bond Future			6.18535	102.10826	6.24204	102.08794		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			411.77000	0.41177	395,690	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			73.95000	0.07395	78,230	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			409.06000	0.40906	393,020	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			72.17000	0.07217	76,370	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			414.49000	0.41449	398,370	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			73.06000	0.07306	77,300	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			225.16682	225.16682	224.99178	224.99178		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			228.62007	228.62007	228.44407	228.44407			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			17,314.83000	17.31483	17,471,390	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			313.05000	0.31305	294,570	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			17,305.51000	17.30551	17,462,030	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			313.73000	0.31373	295,210	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			17,296.19000	17.29619	17,452,680	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			314.41000	0.31441	295,860	10.65	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			1,444.07000	1.44407	1,620,070		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			1,434.07000	1.43407	1,610,070		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			1,454.07000	1.45407	1,630,070		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,590
R2023	On	07/08/2014	Bond Future			7.95348	102.22256	8.01862	101.82802		8.99	0.00	0	12,377
R2023	On	06/11/2014	Bond Future			8.02879	99.85732	8.09656	99.45754		9.13	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.10162	101.43272	8.17192	101.02919		9.00	0.00	0	0
Total R2023 Future												0.00	0	12,377

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/08/2014	Bond Future	8.51	Call			3,634.80000	3.63480	3,901,020	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			722.38000	0.72238	594,060	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			3,548.95000	3.54895	3,811,390	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			752.91000	0.75291	620,810	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,591.77000	3.59177	3,856,100	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			737.52000	0.73752	607,310	9.19	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			4,284.48000	4.28448	4,495,540	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,434.95000	1.43495	1,246,230	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,322.71000	4.32271	4,535,280	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,416.53000	1.41653	1,229,320	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,361.08000	4.36108	4,575,150	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,398.29000	1.39829	1,212,580	9.37	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,050.42000	5.05042	5,241,720	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,865.56000	1.86556	1,653,330	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,086.80000	5.08680	5,279,350	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,847.07000	1.84707	1,636,090	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,123.28000	5.12328	5,317,080	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,828.72000	1.82872	1,618,990	9.20	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,377
R203	On	07/08/2014	Bond Future			7.26123	106.04695	7.34148	105.82474		3.40	0.00	0	24,254
R203	On	06/11/2014	Bond Future			7.37240	103.49707	7.46034	103.27228		3.42	0.00	0	0
R203	On	05/02/2015	Bond Future			7.48650	105.13007	7.58291	104.90445		3.28	0.00	0	0
Total R203 Future												0.00	0	24,254
R203	On	07/08/2014	Bond Future	6.84	Call			222.24000	0.22224	252,780	3.34	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,620.67000	1.62067	1,429,000	3.34	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			653.84000	0.65384	736,100	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			796.32000	0.79632	656,370	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			667.02000	0.66702	750,860	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			781.80000	0.78180	643,430	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			680.35000	0.68035	765,780	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			767.45000	0.76745	630,670	3.41	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			399.97000	0.39997	426,470	3.33	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,998.95000	1.99895	1,800,660	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			406.74000	0.40674	434,060	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,979.70000	1.97970	1,782,230	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			413.59000	0.41359	441,740	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,960.53000	1.96053	1,763,890	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			502.66000	0.50266	542,320	3.35	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,738.06000	1.73806	1,552,930	3.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.34	Call			2,326.91000	2.32691	2,448,300	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			576.87000	0.57687	472,640	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,343.65000	2.34365	2,465,760	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			570.75000	0.57075	467,240	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,360.43000	2.36043	2,483,260	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			564.68000	0.56468	461,890	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,365.72000	1.36572	1,437,510	3.31	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,115.85000	1.11585	962,020	3.31	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,414
R2030	On	07/08/2014	Bond Future			8.65358	94.74021	8.71825	94.21819			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.72384	96.18290	8.79044	95.65369			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.79187	93.69338	8.86029	93.15831			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	8.99	Call			2,148.97000	2.14897	2,670,990		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			2,226.69000	2.22669	2,748,710		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,304.32000	2.30432	2,826,340		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,714.77000	1.71477	2,243,980		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,560.44000	1.56044	2,089,650		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			1,637.65000	1.63765	2,166,860		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			2,891.41000	2.89141	3,426,480		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,965.81000	2.96581	3,500,880		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			3,040.12000	3.04012	3,575,190		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308
R2037	On	07/08/2014	Bond Future			8.85921	96.79519	8.91332	96.28812			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			8.92600	98.26919	8.98160	97.75518			0.00	0	0
R2037	On	05/02/2015	Bond Future			8.99073	95.56216	9.04770	95.04260			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			1,170.67000	1.17067	1,677,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			1,262.11000	1.26211	1,769,180		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			1,353.41000	1.35341	1,860,480		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,264.26000	6.26426	6,778,270		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			6,346.75000	6.34675	6,860,760		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			6,181.65000	6.18165	6,695,660		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	05/02/2015	Bond Future	9.51	Call			4,054.30000	4.05430	4,573,860		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			3,884.69000	3.88469	4,404,250		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			3,969.56000	3.96956	4,489,120		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	10,102
R204	On	07/08/2014	Bond Future			7.47355	103.04953	7.54127	102.79888		4.99	323,781,623.26	3,142	24,816
R204	On	06/11/2014	Bond Future			7.56704	104.61795	7.63942	104.36431		4.77	0.00	0	0
R204	On	05/02/2015	Bond Future			7.65705	102.23339	7.73413	101.97844		4.83	0.00	0	0
Total R204 Future												323,781,623.26	3,142	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			850.37000	0.85037	927,180	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,225.47000	1.22547	1,051,630	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			867.10000	0.86710	945,320	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,205.09000	1.20509	1,032,660	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			884.03000	0.88403	963,680	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,184.92000	1.18492	1,013,920	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,531.40000	1.53140	1,661,700	5.06	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			653.79000	0.65379	533,440	5.06	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			558.86000	0.55886	579,150	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,826.70000	2.82670	2,593,350	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			568.59000	0.56859	589,450	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,800.48000	2.80048	2,567,700	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,135.94000	2.13594	2,244,480	4.82	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			918.34000	0.91834	773,240	4.82	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			549.74000	0.54974	568,970	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,853.53000	2.85353	2,619,120	4.63	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,757.47000	2.75747	2,875,280	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			1,039.03000	1.03903	901,890	4.95	0.00	0	0

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	05/02/2015	Bond Future	8.24	Call			2,714.77000	2.71477	2,830,880	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,061.02000	1.06102	922,180	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,736.08000	2.73608	2,853,040	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			1,049.98000	1.04998	911,990	4.95	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												323,781,623.26	3,142	26,616
R2048	On	07/08/2014	Bond Future			8.91655	102.14652	8.96001	101.69425			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			8.98186	99.27434	9.02651	98.81586			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.04543	100.84060	9.09113	100.37752			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			6,803.35000	6.80335	7,255,620		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			6,620.83000	6.62083	7,073,100		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			6,712.17000	6.71217	7,164,440		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			6,746.65000	6.74665	7,205,130		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			6,836.46000	6.83646	7,294,940		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			6,656.68000	6.65668	7,115,160		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			3,974.07000	3.97407	4,437,150		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			4,067.59000	4.06759	4,530,670		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			3,880.37000	3.88037	4,343,450		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.63091	98.87660	7.71353	98.51956		6.33	0.00	0	34,069
R207	On	06/11/2014	Bond Future			7.71327	100.38186	7.80053	100.02016		6.13	0.00	0	0
R207	On	05/02/2015	Bond Future			7.79319	98.32416	7.88516	97.95938		6.25	0.00	0	0
Total R207 Future												0.00	0	34,069
R207	On	07/08/2014	Bond Future	7.69	Call			1,204.49000	1.20449	1,332,770	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,306.01000	1.30601	1,077,250	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			1,225.94000	1.22594	1,356,050	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,284.30000	1.28430	1,057,370	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,247.60000	1.24760	1,379,560	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,262.82000	1.26282	1,037,740	6.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/11/2014	Bond Future	7.34	Call			949.10000	0.94910	1,021,570	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,876.54000	2.87654	2,587,310	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			963.58000	0.96358	1,036,920	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,848.68000	2.84868	2,560,320	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			978.20000	0.97820	1,052,410	6.04	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,820.98000	2.82098	2,533,490	6.04	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,567.26000	3.56726	3,750,340	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,209.12000	1.20912	1,027,420	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,593.10000	3.59310	3,777,620	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,196.56000	1.19656	1,016,300	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,619.32000	3.61932	3,804,970	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,184.40000	1.18440	1,005,270	6.40	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	34,069
R208	On	07/08/2014	Bond Future			7.77027	97.24690	7.84127	96.89662		7.48	0.00	0	11,985
R208	On	06/11/2014	Bond Future			7.84939	95.32832	7.92376	94.97349		7.44	0.00	0	0
R208	On	05/02/2015	Bond Future			7.92465	96.83248	8.00231	96.47448		7.33	0.00	0	0
Total R208 Future												0.00	0	11,985
R208	On	07/08/2014	Bond Future	7.81	Call			1,380.28000	1.38028	1,502,740	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,534.36000	1.53436	1,306,540	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,767.15000	2.76715	2,987,930	7.66	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			637.48000	0.63748	507,980	7.66	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,333.11000	1.33311	1,451,340	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,585.89000	1.58589	1,353,840	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,356.57000	1.35657	1,476,920	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,559.98000	1.55998	1,330,050	7.50	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			963.94000	0.96394	813,100	7.60	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			1,069.93000	1.06993	1,130,100	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,358.49000	3.35849	3,063,830	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			1,085.48000	1.08548	1,147,430	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,325.03000	3.32503	3,032,150	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,658.79000	3.65879	3,862,780	7.60	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			1,054.55000	1.05455	1,112,950	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,392.14000	3.39214	3,095,710	7.29	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,776.74000	3.77674	3,936,720	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,566.08000	1.56608	1,368,060	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,805.60000	3.80560	3,966,740	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,550.28000	1.55028	1,353,420	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,834.86000	3.83486	3,997,160	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,534.91000	1.53491	1,339,210	7.49	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Option											0.00	0	2,150
Total For R208											0.00	0	14,135
R209	On	07/08/2014			8.74548	78.21925	8.80426	77.76179		16.39	39,500,721.25	505	24,622
R209	On	06/11/2014			8.80824	76.26294	8.86858	75.79911		16.83	0.00	0	0
R209	On	05/02/2015			8.86794	77.46634	8.92969	76.99722		16.55	0.00	0	0
Total R209 Future											39,500,721.25	505	24,622
R209	On	07/08/2014	9.04	Call			3,469.02000	3.46902	3,747,780	16.59	0.00	0	0
R209	On	07/08/2014	9.04	Put			1,676.50000	1.67650	1,497,800	16.59	0.00	0	0
R209	On	07/08/2014	9.05	Call			3,514.53000	3.51453	3,795,570	16.59	0.00	0	0
R209	On	07/08/2014	9.05	Put			1,647.43000	1.64743	1,471,010	16.59	0.00	0	0
R209	On	07/08/2014	9.06	Call			3,560.32000	3.56032	3,843,610	16.60	0.00	0	0
R209	On	07/08/2014	9.06	Put			1,618.76000	1.61876	1,444,590	16.60	0.00	0	0
R209	On	06/11/2014	10.05	Call			9,089.02000	9.08902	9,445,880	17.48	0.00	0	0
R209	On	06/11/2014	9.00	Call			4,080.16000	4.08016	4,297,020	16.83	0.00	0	1,640
R209	On	06/11/2014	9.58	Put			1,540.77000	1.54077	1,384,460	17.21	0.00	0	907
R209	On	06/11/2014	9.95	Call			8,567.09000	8.56709	8,917,490	17.45	0.00	0	0
R209	On	06/11/2014	9.95	Put			951.58000	0.95158	838,150	17.45	0.00	0	2,050
R209	On	06/11/2014	10.00	Call			8,827.46000	8.82746	9,183,100	17.48	0.00	0	0
R209	On	06/11/2014	10.00	Put			889.55000	0.88955	781,360	17.48	0.00	0	1,640
R209	On	06/11/2014	9.00	Put			3,085.01000	3.08501	2,838,040	16.83	0.00	0	0
R209	On	06/11/2014	10.05	Put			831.15000	0.83115	724,180	17.48	0.00	0	2,050
R209	On	06/11/2014	8.95	Call			3,881.57000	3.88157	4,091,130	16.81	0.00	0	2,050
R209	On	06/11/2014	8.95	Put			3,262.62000	3.26262	3,008,350	16.81	0.00	0	0
R209	On	06/11/2014	8.99	Call			4,039.98000	4.03998	4,255,420	16.83	0.00	0	0
R209	On	06/11/2014	8.99	Put			3,119.83000	3.11983	2,871,440	16.83	0.00	0	0
R209	On	06/11/2014	9.01	Call			4,120.32000	4.12032	4,339,220	16.84	0.00	0	0
R209	On	06/11/2014	9.01	Put			3,050.28000	3.05028	2,805,350	16.84	0.00	0	0
R209	On	06/11/2014	9.05	Call			4,283.45000	4.28345	4,509,630	16.86	0.00	0	2,050
R209	On	06/11/2014	9.05	Put			2,915.02000	2.91502	2,677,370	16.86	0.00	0	0
R209	On	06/11/2014	9.58	Call			6,692.46000	6.69246	6,999,980	17.21	0.00	0	0
R209	On	05/02/2015	9.25	Put			3,290.64000	3.29064	3,065,020	16.72	0.00	0	0
R209	On	05/02/2015	9.26	Call			5,695.10000	5.69510	5,939,880	16.73	0.00	0	0
R209	On	05/02/2015	9.26	Put			3,260.64000	3.26064	3,036,300	16.73	0.00	0	0
R209	On	05/02/2015	9.24	Call			5,611.94000	5.61194	5,853,660	16.71	0.00	0	0
R209	On	05/02/2015	9.24	Put			3,321.37000	3.32137	3,093,970	16.71	0.00	0	0
R209	On	05/02/2015	9.25	Call			5,653.21000	5.65321	5,896,710	16.72	0.00	0	0
Total R209 Option											0.00	0	12,387
Total For R209											39,500,721.25	505	37,009
R210	On	07/08/2014			169.34463	169.34463	169.21570	169.21570			0.00	0	618
R210	On	06/11/2014			169.90226	169.90226	169.77245	169.77245			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	159.01	Call			10,205.70000	10.20570	10,334,630		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			10,225.70000	10.22570	10,354,630		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			10,215.70000	10.21570	10,344,630		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			762.45000	0.76245	892,260		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			782.45000	0.78245	912,260		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			772.45000	0.77245	902,260		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618
R211	On	07/08/2014	Bond Future			128.77294	128.77294	128.68288	128.68288			0.00	0	390
R211	On	06/11/2014	Bond Future			130.74827	130.74827	130.65774	130.65774			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			692.88000	0.69288	782,940		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			682.88000	0.68288	772,940		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			672.88000	0.67288	762,940		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			647.74000	0.64774	738,270		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			667.74000	0.66774	758,270		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			657.74000	0.65774	748,270		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			134.12538	134.12538	133.93045	133.93045			0.00	0	21,797
R212	On	06/11/2014	Bond Future			136.18280	136.18280	135.98595	135.98595			0.00	0	0
Total R212 Future												0.00	0	21,797
R212	On	07/08/2014	Bond Future	129.01	Call			4,920.45000	4.92045	5,115,380		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			4,940.45000	4.94045	5,135,380		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	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
R212	On	07/08/2014	Bond Future	129.00	Call			4,930.45000	4.93045	5,125,380		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			995.95000	0.99595	1,192,800		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			985.95000	0.98595	1,182,800		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			975.95000	0.97595	1,172,800		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	21,797
R213	On	07/08/2014	Bond Future			8.64051	88.82685	8.70473	88.32754		14.20	0.00	0	24,405
R213	On	06/11/2014	Bond Future			8.70944	86.63720	8.77551	86.13097		14.68	0.00	0	0
R213	On	05/02/2015	Bond Future			8.77639	88.00406	8.84420	87.49207		14.50	0.00	0	0
Total R213 Future												0.00	0	24,405
R213	On	07/08/2014	Bond Future	8.84	Call			3,017.12000	3.01712	3,262,070	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,979.01000	1.97901	1,724,650	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			3,059.99000	3.05999	3,307,840	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,945.87000	1.94587	1,694,410	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			3,103.19000	3.10319	3,353,930	14.27	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,913.15000	1.91315	1,664,580	14.27	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			3,798.45000	3.79845	4,035,860	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,308.47000	3.30847	3,039,650	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,837.67000	3.83767	4,077,080	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,272.08000	3.27208	3,005,260	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,877.10000	3.87710	4,118,500	14.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,235.99000	3.23599	2,971,160	14.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,064.10000	6.06410	6,363,100	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,019.56000	3.01956	2,806,570	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,977.87000	5.97787	6,273,670	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,076.12000	3.07612	2,859,930	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,020.78000	6.02078	6,318,180	14.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,047.59000	3.04759	2,833,000	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,405
R214	On	07/08/2014	Bond Future			8.84455	79.06266	8.89304	78.66904		16.98	0.00	0	5,228
R214	On	06/11/2014	Bond Future			8.90775	76.97735	8.95750	76.57842		17.61	0.00	0	0
R214	On	05/02/2015	Bond Future			8.96907	78.19184	9.01997	77.78861		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			5,761.76000	5.76176	6,061,670	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			817.59000	0.81759	723,880	17.37	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 07/08/2014 Bond Future	9.55	Call			5,817.92000	5.81792	6,119,210	17.38	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Put			801.60000	0.80160	709,270	17.38	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Call			5,874.21000	5.87421	6,176,880	17.38	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			785.87000	0.78587	694,920	17.38	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			1,669.82000	1.66982	1,543,290	18.10	0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			6,849.67000	6.84967	7,120,020	18.08	0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			1,711.23000	1.71123	1,582,650	18.08	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			6,899.84000	6.89984	7,171,120	18.09	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			1,690.51000	1.69051	1,562,860	18.09	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			6,949.93000	6.94993	7,222,330	18.10	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,011.13000	3.01113	2,851,300	17.80	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			6,627.23000	6.62723	6,868,400	17.78	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,066.73000	3.06673	2,904,670	17.78	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			6,671.99000	6.67199	6,914,400	17.79	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			3,038.82000	3.03882	2,878,000	17.79	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			6,716.85000	6.71685	6,960,250	17.80	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	5,228
Total for Bond									417,311,122.01	4,097	353,491
IR CAN On 07/08/2014 Can-Do Interest Rate			141.08821	141.08821	140.90855	140.90855			0.00	0	635
Total IR CANDO ICAA Future									0.00	0	635
Total For IR CANDO ICAA									0.00	0	635
Total for Can-Do Interest Rate									0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157 Future									0.00	0	0
Total For R157									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R201 Future									0.00	0	0
Total For R157/R201									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R206 Future									0.00	0	0
Total For R157/R206									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R157 Future									0.00	0	0
Total For R186/R157									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R201 Future									0.00	0	0
Total For R201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0

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 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
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

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 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/08/2014 GOVI			458.11400	458.11400	456.52000	456.52000			0.00	0	504
GOVI On 06/11/2014 GOVI			465.08400	465.08400	463.46500	463.46500			0.00	0	28
GOVI On 05/02/2015 GOVI			472.41600	472.41600	470.78200	470.78200			0.00	0	0
Total GOVI Future									0.00	0	532
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			34,800.00000	3.48000	18,860,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			34,900.00000	3.49000	18,960,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			34,700.00000	3.47000	18,760,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			144,650.00000	14.46500	160,840,000		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			144,550.00000	14.45500	160,740,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			144,750.00000	14.47500	160,940,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			107,720.00000	10.77200	124,060,000		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			107,920.00000	10.79200	124,260,000		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			107,820.00000	10.78200	124,160,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	532
Total for GOVI									0.00	0	532
AL12 On 07/08/2014 Index Future			506.41900	506.41900	503.97900	503.97900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL12 On 06/11/2014 Index Future			514.12400	514.12400	511.64600	511.64600			0.00	0	0
AL12 On 05/02/2015 Index Future			522.23000	522.23000	519.72300	519.72300			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			427.31500	427.31500	426.12500	426.12500			0.00	0	0
AL37 On 06/11/2014 Index Future			433.81600	433.81600	432.60700	432.60700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/08/2014 Index Future			506.53000	506.53000	504.58700	504.58700			0.00	0	1
AL7T On 06/11/2014 Index Future			514.23600	514.23600	512.26300	512.26300			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			459.72300	459.72300	458.07600	458.07600			0.00	0	678
ALBI On 06/11/2014 Index Future			466.71800	466.71800	465.04400	465.04400			0.00	0	0
ALBI On 05/02/2015 Index Future			474.07600	474.07600	472.38600	472.38600			0.00	0	0
Total ALBI Future									0.00	0	678
Total For ALBI									0.00	0	678
IGOV On 07/08/2014 Index Future			213.36700	213.36700	213.10700	213.10700			0.00	0	1,268
IGOV On 06/11/2014 Index Future			216.63900	216.63900	216.37500	216.37500			0.00	0	86
IGOV On 05/02/2015 Index Future			220.08000	220.08000	219.81600	219.81600			0.00	0	0
Total IGOV Future									0.00	0	1,354
Total For IGOV									0.00	0	1,354
ILBI On 07/08/2014 Index Future			578.83200	578.83200	577.83000	577.83000			0.00	0	210
ILBI On 06/11/2014 Index Future			587.72200	587.72200	586.70700	586.70700			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,243
JIBAR f On 21/05/2014 Jibar Future			5.81000	94.19000	5.80000	94.20000			0.00	0	2,000
JIBAR f On 18/06/2014 Jibar Future			5.90000	94.10000	5.93000	94.07000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.95000	94.05000	5.97000	94.03000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.10000	93.90000	6.14000	93.86000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.15000	93.85000	6.19000	93.81000			0.00	0	1,000
JIBAR f On 15/10/2014 Jibar Future			6.27000	93.73000	6.32000	93.68000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.47000	93.53000	6.52000	93.48000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.73000	93.27000	6.79000	93.21000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.89000	93.11000	6.95000	93.05000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.05000	92.95000	7.12000	92.88000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.20000	92.80000	7.27000	92.73000			0.00	0	0

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 16/03/2016 Jibar Future			7.34000	92.66000	7.41000	92.59000			0.00	0	0
Total Jibar Future									0.00	0	13,395
Total For JIBAR FUTURE									0.00	0	13,395
Total for Jibar									0.00	0	13,395
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									417,311,122.01	4,097	370,296
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.83203			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			7.07500	102.71359	7.07500	102.65539		41,035,000,000,000.00	5,800,000,000	5,800,000,000	
Total AA03 SPOT								1,035,000,000,000.00	5,800,000,000	5,800,000,000	
Total For AA03								1,035,000,000,000.00	5,800,000,000	5,800,000,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.02889			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			8.62000	103.96959	8.62000	103.89809			0.00	0	5,000,000,000
Total AA05 SPOT									0.00	0	5,000,000,000
Total For AA05									0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.60914			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			9.22000	102.22266	9.22000	102.14716		2,766,000,000,000.00	300,000,000	150,000,000	
Total AA07 SPOT								2,766,000,000,000.00	300,000,000	150,000,000	
Total For AA07								2,766,000,000,000.00	300,000,000	150,000,000	
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.80969			0.00	1,000,000,000	500,000,000
Total AB010 SPOT									0.00	1,000,000,000	500,000,000
Total For AB010									0.00	1,000,000,000	500,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.89842			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.48500	95.67293	9.48500	95.59948			0.00	0	0
Total AB013 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.37500	101.74248	7.37500	101.68244			0.00	0	220,000,000
Total AB06 SPOT									0.00	0	220,000,000
Total For AB06									0.00	0	220,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.23329			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			8.81500	104.17944	8.81500	104.10621			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCP12 On 20/09/2014 Spot Bond			1.51000	135.08365	1.51000	134.92010			0.00	0	6,000,000,000
Total ABCPI2 SPOT									0.00	0	6,000,000,000
Total For ABCPI2									0.00	0	6,000,000,000
ABCP13 On 07/12/2023 Spot Bond			2.29500	129.81276	2.29500	269.67952			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	99.80378			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.57961			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.17720			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.22624			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.25879			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	100.75174			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.66518			0.00	0	0
Total ABFN11 SPOT									0.00	0	0

Contract Details	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	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.68277				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 ^A On 15/03/2015 Spot Bond			7.83500	104.87439	7.83500	104.80870				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.96488				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11 ^A On 29/09/2014 Spot Bond			7.81500	101.84967	7.81500	101.78611				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.35028				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.80474				0.00	462,000,000	462,000,000
Total ABL12B SPOT										0.00	462,000,000	462,000,000
Total For ABL12B										0.00	462,000,000	462,000,000
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.78665				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.64710				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.84201				0.00	0	0
Total ABL15 SPOT										0.00	0	0
Total For ABL15										0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.09462				0.00	0	0
Total ABL16 SPOT										0.00	0	0
Total For ABL16										0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.22633				0.00	0	0
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	101.72530				0.00	0	0
Total ABL18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL18									0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.37818			0.00	0	0
Total ABL19 SPOT									0.00	0	0
Total For ABL19									0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.99500	127.32014	2.99500	127.15088			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.26000	115.03357	4.26000	114.86878		4,260,000,000,000.00	1,000,000,000	1,000,000,000	
Total ABLI04 SPOT								4,260,000,000,000.00	1,000,000,000	1,000,000,000	
Total For ABLI04								4,260,000,000,000.00	1,000,000,000	1,000,000,000	
ABLI05 On 18/02/2018 Spot Bond			5.01000	101.43899	5.01000	101.28713		0.00	0	3,180,000,000	
Total ABLI05 SPOT								0.00	0	3,180,000,000	
Total For ABLI05								0.00	0	3,180,000,000	
ABLI06 On 19/07/2020 Spot Bond			5.89000	105.18448	5.89000	105.01958		0.00	0	0	
Total ABLI06 SPOT								0.00	0	0	
Total For ABLI06								0.00	0	0	
ABLS2/ On 13/07/2016 Spot Bond			11.21500	113.34639	11.21500	113.24395		0.00	0	0	
Total ABLS2A SPOT								0.00	0	0	
Total For ABLS2A								0.00	0	0	
ABLS2f On 13/07/2016 Spot Bond				100.00000	0.00000	101.04632		0.00	0	0	
Total ABLS2B SPOT								0.00	0	0	
Total For ABLS2B								0.00	0	0	
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.21719		0.00	0	0	
Total ABLS3 SPOT								0.00	0	0	
Total For ABLS3								0.00	0	0	
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.28044		0.00	0	0	
Total ABLS4 SPOT								0.00	0	0	
Total For ABLS4								0.00	0	0	
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.34150		0.00	0	0	
Total ABLS5 SPOT								0.00	0	0	
Total For ABLS5								0.00	0	0	
ABLS1f On 29/06/2019 Spot Bond			4.76000	111.07683	4.76000	110.91303		0.00	0	0	
Total ABLS1f SPOT								0.00	0	0	
Total For ABLS1f								0.00	0	0	
ABN03f On 12/03/2015 Spot Bond			100.00000	63.96335	100.00000	63.49961		0.00	0	0	
Total ABN03U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.03500	167.08113	2.03500	166.87176			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	159.35298	2.76000	159.14374			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			2.06500	171.45991	2.06500	171.24448			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.84000	178.66966	1.84000	178.44858			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			8.21125	74.68597	8.21125	74.63754			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			8.21125	74.68597	8.21125	74.63754			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.08940			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	92.94000			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	91.83000			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	92.48000			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	88.32000			0.00	0	0
Total ABN45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	87.77000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.72410				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.61019				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	87.30000				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	104.36212	7.35500	104.30001				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	88.10000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	90.53000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.35000				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	100.93249				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			7.36500	109.95996	7.36500	109.89514				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.62090				0.00	0	0
Total ABN58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.24000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.00000				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			2.51000	95.83489	2.51000	105.59279				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.53000	101.16085	2.53000	153.12826				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.44000	117.17447	2.44000	206.11974				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.40000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.54500	91.14859	9.54500	91.07933				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.12000				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	98.13000				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	103.09106				0.00	0	0
Total ABN72 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.33000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	99.83500			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	112.42500			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			9.54000	111.23007	9.54000	111.14467			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	110.32500			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			9.48500	111.64903	9.48500	111.56379			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.92500	89.90034	8.92500	89.83602			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.16000			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	98.67000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.58000	110.92684	9.58000	110.84132			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	88.35000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.36941			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.33025			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			8.41500	106.38038	8.41500	106.30891			0.00	0	1,060,000,000
Total ABS10 SPOT									0.00	0	1,060,000,000
Total For ABS10									0.00	0	1,060,000,000
ABS11 On 09/04/2021 Spot Bond			8.93000	103.54547	8.93000	103.47135			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.02500	101.55323	7.02500	101.49608			0.00	0	712,000,000
Total ABS5 SPOT									0.00	0	712,000,000
Total For ABS5									0.00	0	712,000,000
ABS6 On 01/06/2020 Spot Bond			8.94500	100.38376	8.94500	100.31140			0.00	0	10,000,000
Total ABS6 SPOT									0.00	0	10,000,000
Total For ABS6									0.00	0	10,000,000
ABS7 On 11/09/2026 Spot Bond			9.78000	94.69749	9.78000	94.62380		1,956,000,000,000.00		200,000,000	1,200,000,000
Total ABS7 SPOT								1,956,000,000,000.00		200,000,000	1,200,000,000
Total For ABS7								1,956,000,000,000.00		200,000,000	1,200,000,000
ABS9 On 17/03/2016 Spot Bond			7.72500	104.34045	7.72500	104.27599			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.21000	134.13453	2.21000	131.38814			0.00	0	3,030,000,000
Total ABS11 SPOT									0.00	0	3,030,000,000

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 ABSI1									0.00	0	3,030,000,000
ABSI2 On 07/12/2023 Spot Bond			2.10500	216.21933	2.10500	273.60479			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.45000	124.06217	1.45000	126.67613			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.04000	126.86481	2.04000	129.25068			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACL011 On 30/06/2015 Spot Bond			100.00000	44.98796	100.00000	44.65823			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL021 On 15/09/2015 Spot Bond			11.52500	104.70313	11.52500	104.60753			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL025 On 20/08/2015 Spot Bond				100.00000	0.00000	99.89799			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL021 On 20/03/2018 Spot Bond			100.00000	4.06960	100.00000	4.04010			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL031 On 20/08/2015 Spot Bond				100.00000	0.00000	99.89531			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL031 On 20/08/2015 Spot Bond				100.00000	0.00000	99.85730			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	24.25672	100.00000	24.08086			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL041 On 20/08/2015 Spot Bond				100.00000	0.00000	99.90068			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	62.99951	11.00000	62.94549			0.00	0	0
Total ACL047 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	15.52430	100.00000	15.41175				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	101.29129				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.41972				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.23399				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.27271				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.28974				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	102.35929				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	102.35929				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	102.37332				0.00	0	0
Total ACL084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL084										0.00	0	0
ACL08€ On 20/12/2015 Spot Bond				100.00000	0.00000	101.20304				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL08€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.37332				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	102.34525				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL08€ On 20/12/2015 Spot Bond				100.00000	0.00000	89.12145				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL08€ On 20/12/2014 Spot Bond				100.00000	0.00000	101.18128				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	101.06102				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	101.24952				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.28799				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.30344				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.27249				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.20305				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			9.40000	104.20859	9.40000	104.12968				0.00	0	0
Total ACL104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.37028				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.06204				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12ζ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12ξ On 20/09/2016 Spot Bond				100.00000	0.00000	82.78933				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	157.63999				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12ξ On 20/09/2021 Spot Bond				100.00000	0.00000	157.66589				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12ε On 20/09/2021 Spot Bond				100.00000	0.00000	101.23392				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 18/08/2014 Spot Bond				100.00000	0.00000	99.94425				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94425				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL13ζ On 26/08/2014 Spot Bond				100.00000	0.00000	101.57403				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL13ζ On 20/09/2014 Spot Bond				100.00000	0.00000	101.19520				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL13ξ On 20/09/2014 Spot Bond				100.00000	0.00000	101.18591				0.00	0	0
Total ACL135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL135										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	102.27359				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.55315				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	102.27239				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				100.00000	0.00000	102.34163				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	102.94288				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.24194				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	103.30657				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.09508				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.00000	0.00000	101.23859				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	101.21401				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	101.09005				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	101.06367				0.00	0	0
Total ACL154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.11487				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21091				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.15666				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	101.09470				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.11177				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	101.63998	10.23000	101.55734				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	101.12865				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	101.10246				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	115.53901				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.56000	104.97126	9.56000	104.89050				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20619				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	112.85919	1.75000	112.75418				0.00	0	0
Total ACL169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.11021				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL171 On 20/06/2015 Spot Bond				100.00000	0.00000	101.11313				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.18258				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.22104				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.14410				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL176 On 20/09/2014 Spot Bond				100.00000	0.00000	101.21335				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.83800				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.30187				0.00	500,000,000	250,000,000
Total ACL181 SPOT										0.00	500,000,000	250,000,000
Total For ACL181										0.00	500,000,000	250,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.18526				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.22873				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.47031				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.21335				0.00	0	0
Total ACL185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.17901				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24468				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26480				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.10230				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.12556				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	101.26954				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	101.25641				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	101.34400				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	101.19028				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	101.33171				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	103.74216				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	101.34400				0.00	0	0
Total ACL199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.83160				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	101.28255				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.28255				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	114.96603				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	116.60620				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.11331				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.10252				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.93027				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.13179				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.13640				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.18258				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total ACL215 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.11331				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.22001				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.11528				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.34780				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 26/05/2014 Spot Bond				100.00000	0.00000	101.30521				0.00	0	0
Total ADCP05 SPOT										0.00	0	0
Total For ADCP05										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.32055				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	92.79679	100.00000	92.12273				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	13.45437	100.00000	10.68371				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	99.90215				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	99.89189				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	99.88506				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.47885				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.52756				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.59242				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.45788				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			8.15000	97.79691	8.15000	97.73290				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.59280				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.69129				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			8.54000	101.65052	8.54000	101.58123				0.00	0	51,100,000
Total AIR01 SPOT										0.00	0	51,100,000
Total For AIR01										0.00	0	51,100,000
AIR02 On 30/04/2023 Spot Bond			9.18000	115.62907	9.18000	115.54403				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	90.67342	100.00000	90.01636				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			7.21500	108.14597	7.21500	108.08350				0.00	0	2,640,000,000
Total AIR03 SPOT										0.00	0	2,640,000,000
Total For AIR03										0.00	0	2,640,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	86.31919	100.00000	85.72389				0.00	0	0
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.19626	100.00000	12.11546				0.00	0	0
Total AIR04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR04U									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.78000	157.88081	2.78000	157.67344			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.36043			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	101.23282			0.00	0	0
Total ANG06 SPOT									0.00	0	0
Total For ANG06									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.61889			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.18837			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	102.09326			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03626			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.16429			0.00	0	0
Total ASN011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.35826				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.05928				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	96.76000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.07000				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	100.00000				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	101.22035				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	101.03626				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.02084				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	100.94588				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			9.03000	103.99422	9.03000	103.91896				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	101.10913				0.00	0	0
Total BAW12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.47609			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.82643			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	102.02138			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	101.46180			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			9.50000	104.61165	9.50000	104.53167			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.32500	107.05213	7.32500	106.98902		46,440,500,000,000.00		6,340,000,000	3,170,000,000
Total BAW2 SPOT								16,440,500,000,000.00		6,340,000,000	3,170,000,000
Total For BAW2								16,440,500,000,000.00		6,340,000,000	3,170,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.99729			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	100.90796			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	101.41934	7.79500	101.35623			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			8.96500	104.03965	8.96500	103.96488			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			11.13409	103.74592	11.13409	102.92188			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			11.11488	101.91371	11.11488	101.69672			0.00	0	0
Total BAYA04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.15236	101.83971	11.15236	101.64710				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.31102				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			11.18983	101.76781	11.18983	101.56128				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.91689	101.17764	11.91689	101.07297				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.34215				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.34215				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.34222				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			11.38409	100.91960	11.38409	101.01761				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			11.30809	102.72502	11.30809	101.61931				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			11.11488	101.91371	11.11488	101.69672				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			11.22103	102.11690	11.22103	101.77188				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			10.37798	96.60567	10.37798	101.30202				0.00	0	0
Total BAYA16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.27371				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.25720				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.25720				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.18954				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.87978	100.43995	10.87978	100.75677				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.74000	99.80720	11.74000	99.71206				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.22030				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.66500	69.89253	11.66500	97.31391				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.15552				0.00	0	0
Total BAYA28 SPOT										0.00	0	0
Total For BAYA28										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	86.22628	9.28000	101.16609				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond										0.00	0	0
Total BAYA30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.23875				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.43000	66.90259	11.43000	99.87295				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.20185				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.23260				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.23260				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	99.84542				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.18708				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.24853				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	101.31195				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.24853				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.18954				0.00	0	0
Total BAYA43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.20531				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.24862				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA4 On 31/03/2015 Spot Bond				100.00000	0.00000	100.89998				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			14.13409	104.08991	14.13409	103.27504				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.32897	102.11558	15.32897	101.98097				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.20864	101.94613	14.20864	101.80649				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.63072				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.63072				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.63072				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.69170				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.41674				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	16.27604	100.00000	16.18358				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	21.07617	100.00000	20.92169				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	19.18168	100.00000	19.04109				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.84054	100.00000	11.75376				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.85381	100.00000	11.76786				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.31578	100.00000	14.21086				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.40438	100.00000	12.31346				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.50093				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.44323				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	6.76075	100.00000	6.66092			160,000,000,000,000.00	1,600,000,000	37,500,000,000	
Total BCP3U SPOT									160,000,000,000,000.00	1,600,000,000	37,500,000,000	
Total For BCP3U									160,000,000,000,000.00	1,600,000,000	37,500,000,000	
BCP4U On 30/06/2019 Spot Bond			100.00000	6.76075	100.00000	6.66092			0.00	0	37,500,000,000	
Total BCP4U SPOT									0.00	0	37,500,000,000	
Total For BCP4U									0.00	0	37,500,000,000	
BCP80 On 19/05/2014 Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0	
Total BCP80U SPOT									0.00	0	0	
Total For BCP80U									0.00	0	0	
BCP81 On 06/06/2014 Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0	
Total BCP81U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP81U										0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	84.68677	100.00000	84.10138				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	79.86871	100.00000	99.45355				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.00500	105.13484	2.00500	175.52033				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			8.10000	93.78008	8.10000	148.35898				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			8.10000	95.05272	8.10000	148.67986				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			8.48500	97.72769	8.48500	97.66114				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.48247				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.14021				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.05000	97.97588	8.05000	97.91287				0.00	0	600,000,000
Total BEER02 SPOT										0.00	0	600,000,000
Total For BEER02										0.00	0	600,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.27061				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.47442				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	100.48415				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	100.51658				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.54897				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.63928				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	14.37568	100.00000	14.27031				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.30096				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.31604				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.32249				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.32464				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.35045				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.38480				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	14.06189	100.00000	13.95883				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	14.06189	100.00000	13.95883				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	101.12844			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.21833			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.24284			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			8.51500	102.23554	8.51500	102.16607			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.31634			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.44685			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	10.05678	100.00000	9.98387			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.05678	100.00000	9.98387			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.28500	103.68457	6.28500	103.63175			0.00	0	70,000,000
Total BID01 SPOT									0.00	0	70,000,000
Total For BID01									0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.43644			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	98.58367			0.00	0	0
Total BIDC36 SPOT									0.00	0	0
Total For BIDC36									0.00	0	0
BIDC38 On 05/06/2014 Spot Bond				100.00000	0.00000	99.68278			0.00	0	0
Total BIDC38 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For B IDC38										0.00	0	0
B IDC38 On 04/09/2014 Spot Bond				100.00000	0.00000	98.05432				0.00	0	0
Total B IDC39 SPOT										0.00	0	0
Total For B IDC39										0.00	0	0
B IDC39 On 16/10/2014 Spot Bond				100.00000	0.00000	97.33611				0.00	0	0
Total B IDC40 SPOT										0.00	0	0
Total For B IDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.91878				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	99.90437				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	99.91281				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.90830				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	99.90010				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	99.86594				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	99.81733				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	43.69697	100.00000	43.38017				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	19.77285	100.00000	19.62792				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.16190				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	99.94118			0.00	0	3,500,000,000
Total BWZJ18 SPOT									0.00	0	3,500,000,000
Total For BWZJ18									0.00	0	3,500,000,000
CBL06 On 02/11/2014 Spot Bond			7.61500	102.91434	7.61500	102.85213			0.00	0	900,000
Total CBL06 SPOT									0.00	0	900,000
Total For CBL06									0.00	0	900,000
CBL08 On 02/11/2016 Spot Bond			9.61500	110.23793	9.61500	110.15357			0.00	0	20,000,000
Total CBL08 SPOT									0.00	0	20,000,000
Total For CBL08									0.00	0	20,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.50013			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.26500	102.57185	9.26500	102.49615			0.00	0	630,000,000
Total CBL11 SPOT									0.00	0	630,000,000
Total For CBL11									0.00	0	630,000,000
CBL12 On 06/09/2018 Spot Bond			11.34000	102.17225	11.34000	102.08042			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.38838			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			11.59000	103.23258	11.59000	103.13624			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.10401			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.50500	99.85892	9.50500	99.78252			0.00	0	2,200,000
Total CBL16 SPOT									0.00	0	2,200,000
Total For CBL16									0.00	0	2,200,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	102.25765			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			12.03000	98.85250	12.03000	98.75684			0.00	0	0
Total CBL18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.28529				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	101.75637				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.19464				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			10.25000	92.62554	10.25000	92.55010				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			9.93000	120.62820	9.93000	120.53188				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.78000	116.61251	9.78000	116.52078				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			9.11000	115.86569	9.11000	115.78157				0.00	0	2,226,500,000
Total CCT03 SPOT										0.00	0	2,226,500,000
Total For CCT03										0.00	0	2,226,500,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.02126				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			11.86500	101.96835	11.86500	101.87258				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.04825				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.39238				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	100.03797				0.00	0	0
Total CGR14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	100.89668				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.02472				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.74302				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.77901				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	99.86114				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	99.86264				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	99.85474				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.04241				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.23402				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.26508				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	101.59365				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.83141	10.11000	103.74659				0.00	0	0
Total CLN184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.59365				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.77865				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN187 On 23/08/2016 Spot Bond			2.76000	116.97169	2.76000	116.81796				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	106.30736				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	114.01197	3.14000	116.74609				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.77301	8.25000	101.70596				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN195 SPOT										0.00	0	0
Total For CLN195										0.00	0	0
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	101.59365				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.59365				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	122.03720	3.10000	116.34370				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	121.88388	2.40000	116.20407				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	101.75045			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	100.88798			0.00	0	0
Total CLN213 SPOT									0.00	0	0
Total For CLN213									0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	100.61369			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			8.42500	100.93586	8.42500	100.86760			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	100.68715			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	100.67768			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	100.49007			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	100.50039			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			8.47500	101.03822	8.47500	100.96950			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			8.47500	101.03822	8.47500	100.96950			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22 On 15/06/2014 Spot Bond				100.00000	0.00000	102.83151			0.00	0	0
Total CLN223 SPOT									0.00	0	0
Total For CLN223									0.00	0	0
CLN22 On 15/06/2014 Spot Bond				100.00000	0.00000	103.32780			0.00	0	0
Total CLN224 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN224										0.00	0	0
CLN224 On 09/12/2016 Spot Bond			8.52500	104.17951	8.52500	104.10786				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.26500				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39811				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.55993				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.55993				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 20/06/2014 Spot Bond			100.17539	99.54497	100.17539	98.79718				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN232 On 15/06/2016 Spot Bond				100.00000	0.00000	101.71590				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.03689				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28295				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.81112				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.79840				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	102.14307	9.35000	102.06574				0.00	0	0
Total CLN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.14307	9.35000	102.06574				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.81105				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.81051				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	95.50824				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	99.68603				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.20348				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	99.69215				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98093				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98093				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98093				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98093				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98093				0.00	0	0
Total CLN254 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.00589				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04728				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04728				0.00	300,000,000	300,000,000
Total CLN257 SPOT										0.00	300,000,000	300,000,000
Total For CLN257										0.00	300,000,000	300,000,000
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04728				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04728				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04728				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.05420				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.36000	102.50398	9.36000	102.42757				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94209				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	100.32601				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	101.44306				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	99.69409				0.00	0	0
Total CLN270 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN270									0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16720			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.15950			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17985			0.00	700,000,000	700,000,000
Total CLN274 SPOT									0.00	700,000,000	700,000,000
Total For CLN274									0.00	700,000,000	700,000,000
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	99.88621			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.77085			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17675			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.74007			0.00	0	543,400,000
Total CLN279 SPOT									0.00	0	543,400,000
Total For CLN279									0.00	0	543,400,000
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.45396			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.03179			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.95856			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	101.12870			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30559			0.00	0	0
Total CLN284 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30559				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30559				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30559				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	100.08202				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	101.60116				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.47335				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.20643				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.49193				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07456				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.19260				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	100.93385				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.35324				0.00	0	0
Total CLN296 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07462				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.07462				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	101.06631				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	120.28813				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.85473				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	120.64249				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	119.76605				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	120.35812				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	117.04715				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	117.18598				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	100.04572				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			10.82500	93.10777	10.82500	93.02778				0.00	0	0
Total CLN314 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.34500	94.58316	11.34500	94.49811				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01693				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.36242				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.04467				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.45716				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.36416				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	100.44024	8.80500	100.37534				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.19028				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	102.10153				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	113.73547				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24719				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.27025				0.00	0	0
Total CLN326 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.35936				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.23684				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73228				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73228				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	101.73228				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.41985				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 21/06/2014 Spot Bond				100.00000	0.00000	100.97406				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.43224				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01693				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	103.74818				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	103.77842				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 23/06/2014 Spot Bond				100.00000	0.00000	100.99768				0.00	0	0
Total CLN338 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN338										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36021				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.58476				0.00	0	200,000,000
Total CLN340 SPOT										0.00	0	200,000,000
Total For CLN340										0.00	0	200,000,000
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02310				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81002				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.48150				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.12557				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.31635				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.35661				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.07977				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 23/06/2014 Spot Bond				100.00000	0.00000	100.99052				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99221				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.34126				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	99.73222				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	99.73222				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.54579				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	101.80343				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 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
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	99.71179				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	99.72132				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.33464				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	100.45424				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	101.07941				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.55000	102.89631	10.55000	101.54846				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.00500	106.25221	10.00500	104.91495				0.00	0	0
Total CLN362 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14155				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.24604				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.14500	108.27698	12.14500	106.62306				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.25655				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.17500	106.38143	12.17500	106.19990				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.60500	105.79793	10.60500	105.62936				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.25655				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.37194				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.52821				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.05106				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	100.73084				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	100.61077				0.00	0	0
Total CLN374 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.55938				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			9.55000	102.48227	9.55000	102.32305				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	100.61206				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.33692	7.01000	38.93284				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	155.86123				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			8.48500	97.72769	8.48500	135.54342				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			8.10000	33.75875	8.10000	148.35898				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			8.10000	34.17187	8.10000	148.67986				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.00598				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	89.92053				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.78993				0.00	0	0
Total CLNF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.78993				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.28045				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.19375				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.21084				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.21335				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.45716				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.09944				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	100.61425				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	100.62765				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.77669				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.70388				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			8.97500	108.08576	8.97500	105.49667				0.00	0	10,000,000
Total COJ02 SPOT										0.00	0	10,000,000

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 COJ02									0.00	0	10,000,000
COJ04 On 05/06/2018 Spot Bond			8.96500	104.18790	8.96500	104.11262			0.00	0	710,000,000
Total COJ04 SPOT									0.00	0	710,000,000
Total For COJ04									0.00	0	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.16000	117.43594	10.16000	117.34005			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.32500	108.34085	8.32500	108.26804			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.75000	106.70058	9.75000	106.61781			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.13500	95.21637	10.13500	95.13924			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.83000	96.78608	10.83000	96.70244			0.00	0	0
Total COT02 SPOT									0.00	0	0
Total For COT02									0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.83000	94.50282	10.83000	94.42070			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.74744			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.56985			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.47760			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.27202			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.07000	103.68895	11.07000	103.65654			0.00	0	0
Total CPV01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.84851	100.00000	11.76262				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.38428				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.24000	96.95583	8.24000	96.89203				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	99.83452				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	101.19151				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond			100.00000	64.74576	100.00000	64.43778				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.32787				0.00	0	3,500,000,000
Total DLTB02 SPOT										0.00	0	3,500,000,000
Total For DLTB02										0.00	0	3,500,000,000
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.17055				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	100.99132				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.58170				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.75142				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.19567				0.00	0	0
Total DRD03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.25372			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.20500	121.14334	7.20500	113.61631			0.00	0	690,000,000
Total DV21 SPOT									0.00	0	690,000,000
Total For DV21									0.00	0	690,000,000
DV22 On 07/02/2020 Spot Bond			8.42000	107.21390	8.42000	107.14065		54,730,000,000.00		6,500,000	3,390,000,000
Total DV22 SPOT								54,730,000,000.00		6,500,000	3,390,000,000
Total For DV22								54,730,000,000.00		6,500,000	3,390,000,000
DV23 On 27/02/2023 Spot Bond			8.88500	108.90837	8.88500	108.82993		59,529,500,000.00		6,700,000	4,370,000,000
Total DV23 SPOT								59,529,500,000.00		6,700,000	4,370,000,000
Total For DV23								59,529,500,000.00		6,700,000	4,370,000,000
DV24 On 18/02/2024 Spot Bond			8.99500	106.83283	8.99500	106.75495		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV29 On 18/02/2029 Spot Bond			9.58000	106.54445	9.58000	106.46186		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	101.10574		0.00		0	0
Total DVC001 SPOT								0.00		0	0
Total For DVC001								0.00		0	0
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.14886		0.00		0	0
Total DVC003 SPOT								0.00		0	0
Total For DVC003								0.00		0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.94933		0.00		0	0
Total DVF16 SPOT								0.00		0	0
Total For DVF16								0.00		0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.05306		0.00		0	0
Total DVF17 SPOT								0.00		0	0
Total For DVF17								0.00		0	0
E170 On 01/08/2020 Spot Bond			8.05000	130.17016	8.05000	130.08506		0.00		0	1,980,000,000
Total E170 SPOT								0.00		0	1,980,000,000
Total For E170								0.00		0	1,980,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.78285		0.00		0	0
Total EDC01 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EDC01									0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	104.38607	0.10000	133.60105			0.00	0	2,000,000,000
Total EL15 SPOT									0.00	0	2,000,000,000
Total For EL15									0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.96000	120.35500	1.96000	120.20502			0.00	0	3,580,000,000
Total EL28 SPOT									0.00	0	3,580,000,000
Total For EL28									0.00	0	3,580,000,000
EL29 On 19/11/2029 Spot Bond			1.97000	108.03647	1.97000	107.90146			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.10000	107.38857	2.10000	107.25323		44,100,000,000,000.00	21,000,000,000	21,000,000,000	
Total EL30 SPOT								14,100,000,000,000.00	21,000,000,000	21,000,000,000	
Total For EL30								14,100,000,000,000.00	21,000,000,000	21,000,000,000	
EMM01 On 28/07/2020 Spot Bond			9.65000	107.37808	9.65000	107.29424			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			9.50000	107.99904	9.50000	107.91735			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.88000	101.46275	9.88000	101.38301			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			10.27000	91.88978	10.27000	94.83125			0.00	0	0
Total EMM04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.43000	102.70930	10.43000	101.95376				0.00	0	17,333,333,800
Total EMM05 SPOT										0.00	0	17,333,333,800
Total For EMM05										0.00	0	17,333,333,800
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	99.94459				0.00	0	100,000,000
Total EPF001 SPOT										0.00	0	100,000,000
Total For EPF001										0.00	0	100,000,000
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	101.13271				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.13847				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	99.94660				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	99.94619				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185U On 11/06/2014 Spot Bond			100.00000	94.07216	100.00000	93.35038				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ204U On 15/05/2014 Spot Bond			100.00000	66.66670	100.00000	66.66667				0.00	0	0
Total EQ204U SPOT										0.00	0	0
Total For EQ204U										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	76.20042	100.00000	75.72614				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	73.42429	100.00000	72.99823				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207U On 14/08/2014 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208U On 11/07/2014 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total EQ208U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQ208U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.68573	3.00000	127.16162				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			11.38500	106.46368	11.38500	106.36603				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.84075				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.48479				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	101.21955				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.95000	84.88343	9.95000	96.75600				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.88498				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.61087				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	99.93582				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	99.94105				0.00	0	0
Total ERS3B2 SPOT										0.00	0	0
Total For ERS3B2										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.93798				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	99.93459				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3C2									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.93183			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	99.94546			0.00	0	0
Total ERSA11 SPOT									0.00	0	0
Total For ERSA11									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	99.94392			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	99.94250			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	99.94004			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	99.94300			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	99.94094			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.77500	102.85582	6.77500	102.79966		16,937,500,000,000.00	2,500,000,000	2,700,000,000	
Total ES15 SPOT								16,937,500,000,000.00	2,500,000,000	2,700,000,000	
Total For ES15								16,937,500,000,000.00	2,500,000,000	2,700,000,000	
ES18 On 20/04/2018 Spot Bond			7.75500	105.69354	7.75500	105.62764		1,603,734,000,000.00	206,800,000	7,308,400,000	
Total ES18 SPOT								1,603,734,000,000.00	206,800,000	7,308,400,000	
Total For ES18								1,603,734,000,000.00	206,800,000	7,308,400,000	
ES23 On 25/01/2023 Spot Bond			8.41500	112.75461	8.41500	112.67761		1,750,320,000,000.00	208,000,000	8,112,167,800	
Total ES23 SPOT								1,750,320,000,000.00	208,000,000	8,112,167,800	
Total For ES23								1,750,320,000,000.00	208,000,000	8,112,167,800	
ES26 On 02/04/2026 Spot Bond			8.69000	94.84705	8.69000	94.78094		1,840,542,000,000.00	211,800,000	14,076,800,000	
Total ES26 SPOT								1,840,542,000,000.00	211,800,000	14,076,800,000	
Total For ES26								1,840,542,000,000.00	211,800,000	14,076,800,000	
ES33 On 15/09/2033 Spot Bond			9.35000	84.90360	9.40500	84.41637		163,625,000,000.00	17,500,000	111,917,474,800	
Total ES33 SPOT								163,625,000,000.00	17,500,000	111,917,474,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES33									163,625,000,000.00	17,500,000	111,917,474,800
ES42 On 25/04/2042 Spot Bond			9.61000	89.83484	9.61000	89.76575			153,760,000,000,000.00	16,000,000,000	11,800,000,000
Total ES42 SPOT									153,760,000,000,000.00	16,000,000,000	11,800,000,000
Total For ES42									153,760,000,000,000.00	16,000,000,000	11,800,000,000
EXX01 On 19/05/2017 Spot Bond			100.00000	8.67003	100.00000	7.47275			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	1.54308	100.00000	1.32999			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	99.80666			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.57763			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.01953			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	101.38065			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.65775			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.21332			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.67971	100.00000	10.60228			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.39320	100.00000	10.31785			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.17358			0.00	0	0
Total FR2A4A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.22227			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.31956			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	101.41674			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.62500	102.29059	6.62500	102.23610			0.00	0	840,000,000
Total FRB03 SPOT									0.00	0	840,000,000
Total For FRB03									0.00	0	840,000,000
FRB05 On 21/12/2018 Spot Bond			9.43000	100.06310	9.43000	99.98714			0.00	0	30,000,000
Total FRB05 SPOT									0.00	0	30,000,000
Total For FRB05									0.00	0	30,000,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.18097			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.18090			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.44507			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	103.52630			0.00	200,000,000	200,000,000
Total FRB11 SPOT									0.00	200,000,000	200,000,000
Total For FRB11									0.00	200,000,000	200,000,000
FRBC2 On 21/12/2018 Spot Bond			11.23000	107.59205	11.23000	107.49521			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.81202			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			2.14000	127.66842	2.14000	128.36250			0.00	0	0
Total FRBI22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.13500	131.39996	2.13500	272.98042			0.00	0	110,000,000
Total FRBI23 SPOT									0.00	0	110,000,000
Total For FRBI23									0.00	0	110,000,000
FRBI25 On 31/01/2025 Spot Bond			2.22000	102.24053	2.22000	108.54286			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			2.51000	101.39494	2.51000	153.48286			0.00	0	450,000,000
Total FRBI28 SPOT									0.00	0	450,000,000
Total For FRBI28									0.00	0	450,000,000
FRBI33 On 07/12/2033 Spot Bond			2.33000	119.05247	2.33000	209.42517			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			7.63500	109.60729	7.63500	109.54035			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			7.92300	60.76100	7.92300	60.08586			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			9.47800	38.83978	9.47800	37.93042			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.71000	37.57801	9.71000	36.63962			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	104.56765			0.00	0	0
Total FRC04 SPOT									0.00	0	0
Total For FRC04									0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.52984			0.00	0	0
Total FRC101 SPOT									0.00	0	0
Total For FRC101									0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.45906			0.00	0	0
Total FRC105 SPOT									0.00	0	0
Total For FRC105									0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.45906			0.00	0	0
Total FRC106 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC106										0.00	0	0
FRC106 On 03/06/2021 Spot Bond				100.00000	0.00000	101.99412				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	102.41703				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43532				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	101.66375				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23407				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36105				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2014 Spot Bond				100.00000	0.00000	101.90149				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	99.97931	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.97931	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	101.63930				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34400				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.27793				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.45910				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.32096				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	99.98337	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.40848				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.74996				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.69646				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.72202	100.09221	15.60795				0.00	0	0
Total FRC143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.19335				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	112.74778				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.42886				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.60522				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	102.25997				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	105.46349				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.32999				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.34550				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.22318				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.25181				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.65823				0.00	0	0
Total FRC155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC155										0.00	0	0
FRC155 On 11/06/2014 Spot Bond				100.00000	0.00000	101.18964				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC160 On 12/06/2014 Spot Bond				100.00000	0.00000	101.17079				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC161 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22873				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC162 On 14/12/2018 Spot Bond			13.22500	55.17330	13.22500	55.11481				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	101.15488				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC164 On 20/03/2018 Spot Bond				100.00000	0.00000	101.15641				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC165 On 20/03/2018 Spot Bond				100.00000	0.00000	101.72915				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC166 On 20/06/2018 Spot Bond				100.00000	0.00000	101.21181				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC167 On 31/01/2025 Spot Bond			3.46500	93.40104	3.46500	96.49865				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.26717				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.26717				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.80826				0.00	0	0
Total FRC172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.01693				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.27758				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	103.30704				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.19028				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.16104				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.24341				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.37010				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.07892				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.24078				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.39941				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.58170				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.23950				0.00	0	0
Total FRC184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.58017				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.14718				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 07/03/2017 Spot Bond				100.00000	0.00000	103.01989				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.25181				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.25181				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.18466				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.86606				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.91625				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.71396				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.71396				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	100.88299				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.69771				0.00	0	0
Total FRC196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.69470				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.68077				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.68272				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.61679				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.55803				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.61679				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.55568				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.21325				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				100.00000	0.00000	100.00000				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	100.55185				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.33459				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.32689				0.00	0	0
Total FRC40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.48204			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.13343			0.00	0	0
Total FRC57 SPOT									0.00	0	0
Total For FRC57									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36891			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			3.38000	118.54111	3.38000	117.90883			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.35165			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.36558			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			3.36000	109.01751	3.36000	118.06952			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.79000	99.39557	1.79000	123.28574			0.00	0	0
Total FRC70 SPOT									0.00	0	0
Total For FRC70									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.38000	106.20608	3.38000	117.90883			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.77000	102.38113	2.77000	122.41507			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.84000	103.28248	2.84000	127.26977			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.41561			0.00	0	0
Total FRC76 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC76									0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	102.23035			0.00	0	0
Total FRC78 SPOT									0.00	0	0
Total For FRC78									0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.82993			0.00	0	0
Total FRC79 SPOT									0.00	0	0
Total For FRC79									0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	101.86250			0.00	0	0
Total FRC82 SPOT									0.00	0	0
Total For FRC82									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.17203			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.34240			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	104.48211			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57129			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.51255			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28715			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.69960			0.00	0	0
Total FRC95 SPOT									0.00	0	0
Total For FRC95									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.28562			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	103.78599			0.00	0	0
Total FRC97 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	98.45194				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	98.21282				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.14175				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	9.62846	100.00000	9.55865				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	16.25646	100.00000	16.13860				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.91000	144.31138	4.91000	144.09746				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	100.90988				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.23630				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	102.42070				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.17995				0.00	40,000,000,000	43,900,000,000
Total FRJ17 SPOT										0.00	40,000,000,000	43,900,000,000
Total For FRJ17										0.00	40,000,000,000	43,900,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.85424				0.00	0	500,000,000
Total FRJ18 SPOT										0.00	0	500,000,000
Total For FRJ18										0.00	0	500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.18898				0.00	0	7,100,000,000
Total FRJ19 SPOT										0.00	0	7,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ19									0.00	0	7,100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03626			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	0.15823	100.00000	100.00000		170,000,000,000,000.00	21,700,000,000	21,700,000,000	
Total FRJ21 SPOT								170,000,000,000,000.00	21,700,000,000	21,700,000,000	
Total For FRJ21								170,000,000,000,000.00	21,700,000,000	21,700,000,000	
FRS100 On 15/01/2024 Spot Bond				100.00000	0.00000	95.23528			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	97.50285	2.49000	128.24131			0.00	0	0
Total FRS101 SPOT								0.00	0	0	
Total For FRS101								0.00	0	0	
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.45670			0.00	0	0
Total FRS102 SPOT								0.00	0	0	
Total For FRS102								0.00	0	0	
FRS103 On 23/01/2024 Spot Bond			10.38000	100.73466	10.38000	100.64961			0.00	0	0
Total FRS103 SPOT								0.00	0	0	
Total For FRS103								0.00	0	0	
FRS104 On 23/01/2024 Spot Bond			10.38000	100.73466	10.38000	100.64961			0.00	0	0
Total FRS104 SPOT								0.00	0	0	
Total For FRS104								0.00	0	0	
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	102.31293			0.00	0	0
Total FRS105 SPOT								0.00	0	0	
Total For FRS105								0.00	0	0	
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.27562			0.00	0	0
Total FRS106 SPOT								0.00	0	0	
Total For FRS106								0.00	0	0	
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.36854			0.00	0	0
Total FRS107 SPOT								0.00	0	0	
Total For FRS107								0.00	0	0	
FRS108 On 31/01/2038 Spot Bond			2.63000	95.42766	2.63000	103.56888			0.00	0	0
Total FRS108 SPOT								0.00	0	0	
Total For FRS108								0.00	0	0	
FRS109 On 07/12/2033 Spot Bond			2.64000	198.48401	2.64000	200.27360			0.00	0	0
Total FRS109 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.60000	104.14217	2.60000	104.12752			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.69432			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.67000	197.21984	2.67000	199.41448			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.42350			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.64500	126.42133	2.64500	262.62652			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			2.14500	131.30007	2.14500	272.77268			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			2.86500	124.34483	2.86500	258.30820			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			2.51000	102.48961	2.51000	125.13626			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.34592			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			2.04000	129.41314	2.04000	125.29862			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.51548			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.79965			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	100.22404				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	103.49666	2.47000	103.36309				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	16.93827	104.97509	16.81005				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	21.33055	101.07593	21.17443				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	12.96527	100.44759	12.87090				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	101.11873				0.00	0	0
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.62507	100.76967	19.48180				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	111.44129	2.16000	111.30051				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			2.18000	98.88554	2.18000	108.95700				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	98.42497				0.00	0	0
Total FRS86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.21000	98.60374	2.21000	108.64624				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.74872				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			2.34500	129.32154	2.34500	340.38962				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	100.81855				0.00	0	0
Total FRS92 SPOT										0.00	0	0
Total For FRS92										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.16419				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.15634				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.14709				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.60099				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	101.45992				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS98 On 21/11/2017 Spot Bond				100.00000	0.00000	102.24942				0.00	0	0
Total FRS98 SPOT										0.00	0	0
Total For FRS98										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.76804				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.99500	102.48260	5.99500	102.43298				0.00	0	110,000,000
Total FRX14 SPOT										0.00	0	110,000,000

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 FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.71500	103.15158	6.71500	103.09605			3,357,500,000,000.00	500,000,000	600,000,000
Total FRX15 SPOT									3,357,500,000,000.00	500,000,000	600,000,000
Total For FRX15									3,357,500,000,000.00	500,000,000	600,000,000
FRX16 On 15/09/2016 Spot Bond			7.58500	102.26511	7.58500	102.20306			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.96500	103.01804	7.96500	102.95247			43,011,000,000,000.00	5,400,000,000	45,400,000,000
Total FRX17 SPOT									43,011,000,000,000.00	5,400,000,000	45,400,000,000
Total For FRX17									43,011,000,000,000.00	5,400,000,000	45,400,000,000
FRX18 On 14/04/2018 Spot Bond			8.14000	108.74831	8.14000	108.67721			8,140,000,000,000.00	1,000,000,000	31,000,000,000
Total FRX18 SPOT									8,140,000,000,000.00	1,000,000,000	31,000,000,000
Total For FRX18									8,140,000,000,000.00	1,000,000,000	31,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.61000	101.77374	8.61000	101.70383			49,077,000,000,000.00	5,700,000,000	11,702,200,000
Total FRX19 SPOT									49,077,000,000,000.00	5,700,000,000	11,702,200,000
Total For FRX19									49,077,000,000,000.00	5,700,000,000	11,702,200,000
FRX20 On 01/10/2020 Spot Bond			8.78000	100.98540	8.78000	100.91431			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.31500	92.41425	9.31500	92.34568			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			9.53000	112.72417	9.53000	112.63770			9,530,000,000,000.00	1,000,000,000	41,000,000,000
Total FRX24 SPOT									9,530,000,000,000.00	1,000,000,000	41,000,000,000
Total For FRX24									9,530,000,000,000.00	1,000,000,000	41,000,000,000
FRX26 On 01/10/2026 Spot Bond			9.70000	99.39956	9.70000	99.67222			164,900,000,000,000.00	17,000,000,000	27,500,000,000
Total FRX26 SPOT									164,900,000,000,000.00	17,000,000,000	27,500,000,000
Total For FRX26									164,900,000,000,000.00	17,000,000,000	27,500,000,000
FRX31 On 21/02/2031 Spot Bond			10.06000	97.76190	10.06000	97.68241			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			10.25000	79.79805	10.25000	79.73270			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00150			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.04031			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05583			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09455			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.15655			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.20303			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.40428			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	99.93737			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	99.93380			0.00	640,000,000	320,000,000
Total FS2A2 SPOT									0.00	640,000,000	320,000,000
Total For FS2A2									0.00	640,000,000	320,000,000
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	99.93044			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.92971			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	99.92749			0.00	0	0
Total FS2A5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.92421				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.92148				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.90947				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	101.00268				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	100.73649				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			9.31500	101.39011	9.31500	101.31447				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.18007				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.47534				0.00	35,821,000,000	35,821,000,000
Total GRA311 SPOT										0.00	35,821,000,000	35,821,000,000
Total For GRA311										0.00	35,821,000,000	35,821,000,000
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	98.81070				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.38565				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.39406				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.41029				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.43043				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.45834				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.33897				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.77456				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.60756				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.57021				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.91672				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	101.30648				0.00	0	0
Total GRT06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.90035				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										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
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.86504				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.83157				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	40.48176	100.00000	40.30387			000,000,000,000,000.00	90,000,000,000	45,000,000,000	
Total GSIS03 SPOT									10,000,000,000,000.00	90,000,000,000	45,000,000,000	
Total For GSIS03									10,000,000,000,000.00	90,000,000,000	45,000,000,000	
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.11802				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.51016				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.96194				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.26513				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.27251				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.27732				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.34492				0.00	0	0
Total HILC12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.13118				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000		0.00000	100.48755				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.00490	101.52723	8.00490	98.81935				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000		0.00000	100.51028				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			8.35769	101.55063	8.35769	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.53949				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.80802	101.58433	8.80802	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.57517				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.60270				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.68727				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.71227				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	99.93968				0.00	0	36,500,000
Total HPF04 SPOT										0.00	0	36,500,000
Total For HPF04										0.00	0	36,500,000
HPF05 On 17/02/2017 Spot Bond			9.89000	97.53332	9.89000	102.37440				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			8.16000	110.50490	8.16000	110.43168				0.00	0	4,960,000,000
Total HWAY20 SPOT										0.00	0	4,960,000,000

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 HWAY20									0.00	0	4,960,000,000
HWAY2 On 07/12/2023 Spot Bond			1.93500	133.41725	1.93500	277.17581			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.94500	136.22784	1.94500	276.96420			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			9.41500	101.25472	9.41500	101.17755			0.00	0	2,980,700,000
Total HWAY34 SPOT									0.00	0	2,980,700,000
Total For HWAY34									0.00	0	2,980,700,000
HWAY3 On 31/07/2035 Spot Bond			9.30500	102.22919	9.30500	102.15216			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	58.36492	100.00000	57.94178			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	15.15229	100.00000	15.04244			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	88.99186	100.00000	88.35316			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	40.58867	100.00000	40.29118			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	20.71838	100.00000	20.56652			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	10.71053	100.00000	10.63027			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	61.81236	100.00000	61.35429			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			1.57000	115.63847	1.57000	115.49777			0.00	0	80,058,592,800
Total I2025 SPOT									0.00	0	80,058,592,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									0.00	0	80,058,592,800
I2038 On 31/01/2038 Spot Bond			1.87000	119.06101	1.87000	118.91320			935,000,000,000.00	500,000,000	78,947,443,100
Total I2038 SPOT									935,000,000,000.00	500,000,000	78,947,443,100
Total For I2038									935,000,000,000.00	500,000,000	78,947,443,100
I2046 On 31/03/2046 Spot Bond			1.99000	116.79938	1.99000	116.65344			0.00	0	79,631,100,000
Total I2046 SPOT									0.00	0	79,631,100,000
Total For I2046									0.00	0	79,631,100,000
I2050 On 31/12/2050 Spot Bond			1.99000	125.84781	1.99000	125.69035			995,000,000,000.00	500,000,000	47,830,130,000
Total I2050 SPOT									995,000,000,000.00	500,000,000	47,830,130,000
Total For I2050									995,000,000,000.00	500,000,000	47,830,130,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.70000			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			7.52500	104.08427	7.52500	104.02161			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	102.05565			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.29138			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			8.02500	104.13157	8.02500	104.06480			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.21500	107.46624	8.21500	107.39573			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94707			0.00	0	0
Total IBL25 SPOT									0.00	0	0
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.76000	115.95957	4.76000	115.78870			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.84500	102.89794	7.84500	102.83235			0.00	0	0
Total IBL28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.20058			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.21241			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.61000	101.84240	1.61000	126.15016			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			2.11000	105.34615	2.11000	128.62821			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.26534			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.14535			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			8.33500	102.50689	8.33500	102.43830			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	101.60240			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.85053			0.00	1,000,000,000	500,000,000
Total IBL42 SPOT									0.00	1,000,000,000	500,000,000
Total For IBL42									0.00	1,000,000,000	500,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.01739			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.86000	100.07489	8.86000	100.00342			0.00	0	2,000,000,000
Total IBL45 SPOT									0.00	0	2,000,000,000
Total For IBL45									0.00	0	2,000,000,000
IBL46 On 15/01/2020 Spot Bond			9.26000	93.76639	9.26000	93.69608			0.00	0	1,000,000
Total IBL46 SPOT									0.00	0	1,000,000

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 IBL46										0.00	0	1,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.41934				0.00	29,800,000	14,900,000
Total IBL48 SPOT										0.00	29,800,000	14,900,000
Total For IBL48										0.00	29,800,000	14,900,000
IBL49 On 02/04/2018 Spot Bond			8.41500	97.42103	8.41500	97.35523				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			9.31000	101.69070	9.31000	101.58943				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.29187				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.30054				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			7.78500	101.08270	7.78500	101.01874				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			8.64000	100.56409	8.64000	100.49362				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.33273				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	100.00725				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			7.98500	103.50774	7.98500	103.44061				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.60000	104.62868	8.60000	104.55569				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			9.63500	106.41143	9.63500	106.32847				0.00	0	0
Total IBL60 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.85613				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.40428				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00406	100.00000	0.00403				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.43818				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	100.45772				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			8.90000	97.90741	8.90000	97.83755				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	100.40562	5.00000	100.36498				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.40562	5.00000	100.36498				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	101.48428	5.00000	101.44276				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	100.40562	5.00000	100.36498				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	100.71284	4.00000	100.68033				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	101.83296				0.00	0	0
Total IDW001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDW001										0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	101.76494				0.00	0	0
Total IDW002 SPOT										0.00	0	0
Total For IDW002										0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.15261				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IF422U On 27/05/2014 Spot Bond			100.00000	99.28025	100.00000	98.48812				0.00	0	0
Total IF422U SPOT										0.00	0	0
Total For IF422U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.18862	9.20000	107.10962				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	100.99370				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	100.99370				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	99.93588				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.55921	100.00000	8.49716				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.41830				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.19202				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.06993				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.52500	101.06446	9.52500	100.98783				0.00	0	0
Total IN04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.41166				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.12809				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.57396				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.65267	100.00000	8.58993				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN246U On 12/06/2014 Spot Bond			100.00000	93.83033	100.00000	93.11224				0.00	0	0
Total IN246U SPOT										0.00	0	0
Total For IN246U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	93.25388	100.00000	92.56481				0.00	0	0
Total IN248U SPOT										0.00	0	0
Total For IN248U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	87.52998	100.00000	86.90476				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN423U On 03/06/2014 Spot Bond			100.00000	97.45860	100.00000	96.69521				0.00	0	0
Total IN423U SPOT										0.00	0	0
Total For IN423U										0.00	0	0
IN424U On 10/06/2014 Spot Bond			100.00000	95.70640	100.00000	94.97020				0.00	0	0
Total IN424U SPOT										0.00	0	0
Total For IN424U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	91.84983	100.00000	89.88162				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	87.39029	100.00000	85.60682				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	83.33909	100.00000	81.71560				0.00	0	0
Total IN429U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN429U									0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	97.56098	100.00000	96.66072			0.00	0	0
Total IN430U SPOT									0.00	0	0
Total For IN430U									0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	93.68654	100.00000	91.57331			0.00	0	0
Total IN431U SPOT									0.00	0	0
Total For IN431U									0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	88.89964	100.00000	86.99464			0.00	0	0
Total IN432U SPOT									0.00	0	0
Total For IN432U									0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	84.58333	100.00000	82.85715			0.00	0	0
Total IN433U SPOT									0.00	0	0
Total For IN433U									0.00	0	0
INA421 On 20/05/2014 Spot Bond			5.90000	99.98384	5.90000	99.88698			0.00	0	0
Total INA421 SPOT									0.00	0	0
Total For INA421									0.00	0	0
INA422 On 27/05/2014 Spot Bond			5.90000	99.87085	5.90000	99.77421		59,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total INA422 SPOT								59,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For INA422								59,000,000,000,000.00	10,000,000,000	5,000,000,000	
INA424 On 10/06/2014 Spot Bond			5.90000	99.64564	5.90000	99.54944			0.00	0	0
Total INA424 SPOT									0.00	0	0
Total For INA424									0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.95000	99.41657	5.95000	99.32000			0.00	0	0
Total INA426 SPOT									0.00	0	0
Total For INA426									0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.95000	99.30392	5.95000	99.20756			0.00	0	0
Total INA427 SPOT									0.00	0	0
Total For INA427									0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.95000	99.19152	5.95000	99.09538			0.00	0	0
Total INA428 SPOT									0.00	0	0
Total For INA428									0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.05000	98.95031	6.05000	98.85303			0.00	0	0
Total INA430 SPOT									0.00	0	0
Total For INA430									0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.05000	98.72363	6.05000	98.62679		90,750,000,000,000.00	15,000,000,000	15,000,000,000	
Total INA432 SPOT								90,750,000,000,000.00	15,000,000,000	15,000,000,000	

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 INA432										10,750,000,000,000.00	15,000,000,000	15,000,000,000
INA433 On 12/08/2014 Spot Bond			6.05000	98.61067	6.05000	98.51406				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.12438				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			11.13409	102.98093	11.13409	102.40247				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			11.13409	101.28358	11.13409	101.25463				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.20431				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.87444				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.18020				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	100.80719	6.50000	100.75434				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30559				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.86872				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.40822				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.20702				0.00	0	0
Total ING204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.57521				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.16206				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	100.76481				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.77260				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING234 On 28/05/2014 Spot Bond				100.00000	0.00000	102.70863				0.00	0	0
Total ING234 SPOT										0.00	0	0
Total For ING234										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.95913				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	100.95143				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	101.09663				0.00	0	0
Total ING237 SPOT										0.00	0	0
Total For ING237										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.50476				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.18260				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	100.06651				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	99.95148				0.00	0	0
Total ING243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	99.95209			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.28012			0.00	0	0
Total ING245 SPOT									0.00	0	0
Total For ING245									0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	100.97397			0.00	0	0
Total ING247 SPOT									0.00	0	0
Total For ING247									0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.53443			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.13797			0.00	0	0
Total ING252 SPOT									0.00	0	0
Total For ING252									0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.18954			0.00	0	0
Total ING89 SPOT									0.00	0	0
Total For ING89									0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.29012			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	100.15452			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	96.97465			0.00	0	0
Total INGR05 SPOT									0.00	0	0
Total For INGR05									0.00	0	0
IP269U On 18/06/2014 Spot Bond			100.00000	92.40506	100.00000	91.70854			0.00	0	0
Total IP269U SPOT									0.00	0	0
Total For IP269U									0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	87.52998	100.00000	86.90476		14,000,000,000,000.00		140,000,000	140,000,000
Total IP270U SPOT								14,000,000,000,000.00		140,000,000	140,000,000
Total For IP270U								14,000,000,000,000.00		140,000,000	140,000,000
IPC02U On 04/07/2014 Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0
Total IPC02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.62326			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.63619			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.64486			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.53500	101.51974	8.53500	101.45022			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.51129			0.00	0	0
Total IPFC01 SPOT									0.00	0	0
Total For IPFC01									0.00	0	0
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.35073			0.00	0	3,000,000,000
Total IPL5 SPOT									0.00	0	3,000,000,000
Total For IPL5									0.00	0	3,000,000,000
IPL6 On 28/09/2017 Spot Bond			8.81500	104.11426	8.81500	104.04106			0.00	0	2,000,000
Total IPL6 SPOT									0.00	0	2,000,000
Total For IPL6									0.00	0	2,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.76813			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.73618			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.76343			0.00	0	0
Total IV012 SPOT									0.00	0	0
Total For IV012									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.22632			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			8.70500	106.15075	8.70500	106.07623			0.00	0	0
Total IV014 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.17518				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.64628				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			3.20000	97.76758	3.20000	119.36409				0.00	0	200,000,000
Total IV017 SPOT										0.00	0	200,000,000
Total For IV017										0.00	0	200,000,000
IV019 On 31/03/2028 Spot Bond			3.69000	99.96665	3.69000	134.09923				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.98515				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.78673				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.66609				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.46281				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.11463				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			3.57000	94.85776	3.57000	95.55399				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.57000	94.77868	3.57000	101.00826				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.56710				0.00	0	0
Total IV031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.04463			0.00	0	3,000,000,000
Total IV032 SPOT									0.00	0	3,000,000,000
Total For IV032									0.00	0	3,000,000,000
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.12809			0.00	0	0
Total IV04Q SPOT									0.00	0	0
Total For IV04Q									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.43000	111.17028	10.43000	111.07818			0.00	0	3,030,000,000
Total IV08 SPOT									0.00	0	3,030,000,000
Total For IV08									0.00	0	3,030,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.41240			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			3.69000	134.28545	3.69000	134.09923			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV422U On 29/05/2014 Spot Bond			100.00000	98.75075	100.00000	97.96701			0.00	0	0
Total IV422U SPOT									0.00	0	0
Total For IV422U									0.00	0	0
IV424U On 12/06/2014 Spot Bond			100.00000	95.21433	100.00000	94.48565			0.00	0	0
Total IV424U SPOT									0.00	0	0
Total For IV424U									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	90.53182	100.00000	88.61917			0.00	0	0
Total IV427U SPOT									0.00	0	0
Total For IV427U									0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	86.19317	100.00000	84.45773			0.00	0	0
Total IV428U SPOT									0.00	0	0
Total For IV428U									0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	82.25637	100.00000	99.17355			0.00	0	0
Total IV429U SPOT									0.00	0	0
Total For IV429U									0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	96.00000	100.00000	95.15039			0.00	0	0
Total IV430U SPOT									0.00	0	0
Total For IV430U									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	87.62051	100.00000	85.76937			0.00	0	0
Total IV432U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV432U										0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	83.42465	100.00000	100.00000				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.38591				0.00	0	0
Total IVA01A SPOT										0.00	0	0
Total For IVA01A										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.51494				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	99.94742				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA420 On 15/05/2014 Spot Bond			5.90000	97.13454	5.90000	97.13453				0.00	0	0
Total IVA420 SPOT										0.00	0	0
Total For IVA420										0.00	0	0
IVA422 On 29/05/2014 Spot Bond			5.90000	99.83862	5.90000	99.74204				0.00	0	0
Total IVA422 SPOT										0.00	0	0
Total For IVA422										0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.61355	5.90000	99.51741				0.00	0	0
Total IVA424 SPOT										0.00	0	0
Total For IVA424										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.95000	99.27178	5.95000	99.17548				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.95000	99.15945	5.95000	99.06338				0.00	0	0
Total IVA428 SPOT										0.00	0	0
Total For IVA428										0.00	0	0
IVA429 On 17/07/2014 Spot Bond			6.05000	99.03153	6.05000	98.93409				0.00	0	0
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.05000	98.69133	6.05000	98.59455				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.08289				0.00	0	0
Total IVC002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.34155				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.79811				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.78821				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.11668				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.93086				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.87883				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.50568				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.63629				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.64062				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.64929				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.61027				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.48430				0.00	0	0
Total IVC021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.33861			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.16128			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	100.01790			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.41629			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.40117			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.87643			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.64769			0.00	0	0
Total IVC028 SPOT									0.00	0	0
Total For IVC028									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.42508			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.30192			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	55.10449	100.00000	54.70498			0.00	0	0
Total IVF57U SPOT									0.00	0	0
Total For IVF57U									0.00	0	0
JDC05L On 15/05/2014 Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0
Total JDC05U SPOT									0.00	0	0
Total For JDC05U									0.00	0	0
JDC06L On 15/05/2014 Spot Bond			100.00000	50.00005	100.00000	50.00001			0.00	0	0
Total JDC06U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDC06U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.33043				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	58.00555	100.00000	57.58040				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	101.15450				0.00	0	30,000,000
Total JDG03 SPOT										0.00	0	30,000,000
Total For JDG03										0.00	0	30,000,000
JDG03 On 21/02/2016 Spot Bond			100.00000	26.08328	100.00000	25.88782				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	100.65605				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	80.87912	100.00000	80.34934				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	64.75139	100.00000	65.76830				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	56.96407	100.00000	56.54655				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	65.91648	100.00000	65.54201				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	56.47516	100.00000	56.06571				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	63.54971	100.00000	63.08898				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KCF03 On 30/10/2014 Spot Bond			100.00000	79.08309	100.00000	78.40909				0.00	0	0
Total KCF03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KCF03U									0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	101.69740			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.34353			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			8.48000	140.50724	8.48000	140.41214			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.39962			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.11508			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.52358			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.41318			0.00	0	31,000,000
Total LBK06 SPOT									0.00	0	31,000,000
Total For LBK06									0.00	0	31,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.31901			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			8.91500	98.55634	8.91500	98.48513			0.00	0	20,000,000
Total LGL02 SPOT									0.00	0	20,000,000
Total For LGL02									0.00	0	20,000,000
LGL03 On 03/04/2018 Spot Bond			9.06500	70.92975	9.06500	96.30455			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			9.41000	101.21674	9.41000	101.13964			0.00	0	1,500,000
Total LGL04 SPOT									0.00	0	1,500,000
Total For LGL04									0.00	0	1,500,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.87425			0.00	0	0
Total LHL01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			10.52500	104.84588	10.52500	104.75728				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.04798				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	99.91843				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	99.91296				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.90639				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.60830				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ04 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ047 SPOT										0.00	0	0
Total For MAQ047										0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	100.16034				0.00	0	0
Total MAQ048 SPOT										0.00	0	0
Total For MAQ048										0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.66547				0.00	0	0
Total MAQ049 SPOT										0.00	0	0
Total For MAQ049										0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.68477				0.00	0	0
Total MAQ050 SPOT										0.00	0	0
Total For MAQ050										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.46488				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	98.87302				0.00	0	0
Total MAQ052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ052										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	67.62443	100.00000	67.24026				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	80.87912	100.00000	80.34934				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	101.33114				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	60.38083	100.00000	59.94307				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ20 On 19/05/2014 Spot Bond			100.00000	66.66667	100.00000	99.18478				0.00	0	0
Total MAQ20U SPOT										0.00	0	0
Total For MAQ20U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	92.30769	100.00000	90.22556				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ22 On 09/06/2014 Spot Bond			100.00000	94.55959	100.00000	93.83033				0.00	0	0
Total MAQ22U SPOT										0.00	0	0
Total For MAQ22U										0.00	0	0
MBF02 On 26/05/2014 Spot Bond				100.00000	0.00000	99.83549				0.00	0	0
Total MBF025 SPOT										0.00	0	0
Total For MBF025										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.86111				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.56341				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.45310				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.90124				0.00	0	0
Total MBF030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF030									0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.20868			0.00	0	1,500,000,000
Total MBF033 SPOT									0.00	0	1,500,000,000
Total For MBF033									0.00	0	1,500,000,000
MBF03: On 10/09/2014 Spot Bond				100.00000	0.00000	101.13347			0.00	0	0
Total MBF034 SPOT									0.00	0	0
Total For MBF034									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.52216			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	100.06635			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	100.16193			0.00	0	1,300,000,000
Total MBF037 SPOT									0.00	0	1,300,000,000
Total For MBF037									0.00	0	1,300,000,000
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.52779			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.57057			0.00	0	548,000,000
Total MBF039 SPOT									0.00	0	548,000,000
Total For MBF039									0.00	0	548,000,000
MBP22 On 09/09/2014 Spot Bond			100.00000	92.92929	100.00000	92.00000			0.00	0	0
Total MBP22U SPOT									0.00	0	0
Total For MBP22U									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	55.40474	100.00000	55.00306			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.13934	100.00000	23.96433			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	58.93393	100.00000	58.50666			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.78000	101.80000	8.78000	101.72833		702,400,000,000.00		80,000,000	170,000,000
Total MBSA01 SPOT								702,400,000,000.00		80,000,000	170,000,000

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 MBSA01										702,400,000,000.00	80,000,000	170,000,000
MBSA0 On 15/04/2019 Spot Bond			8.67000	101.73631	8.67000	101.66556				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	101.36090				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	101.26509				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	100.59284				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	100.70069				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	100.70576				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	100.73105				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	102.35931				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	102.48143				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			8.15000	101.95175	8.15000	101.88500				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			8.85000	105.26665	8.85000	105.19113				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			9.57500	106.00032	9.57500	105.91819				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.58000	105.41006	6.58000	105.35383				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.04805				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.08682				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			9.61000	104.21574	9.61000	104.23140				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.54000	102.67137	7.54000	102.60944				0.00	0	4,950,000,000
Total MGL01 SPOT										0.00	0	4,950,000,000
Total For MGL01										0.00	0	4,950,000,000
MIIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.54879				0.00	0	0
Total MIIIL01 SPOT										0.00	0	0
Total For MIIIL01										0.00	0	0
MIIIL02 On 31/05/2017 Spot Bond			9.07500	103.34270	9.07500	103.26714				0.00	0	0
Total MIIIL02 SPOT										0.00	0	0
Total For MIIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.17889				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			9.45000	106.02170	9.45000	104.66191				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	10.17948	100.00000	10.10568				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	101.48566				0.00	0	0
Total MQB01 SPOT										0.00	0	0
Total For MQB01										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.77500	103.19930	8.77500	103.12628				0.00	0	90,000,000
Total MQB02 SPOT										0.00	0	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 MQB02									0.00	0	90,000,000
MTN02 On 13/07/2014 Spot Bond			6.06500	104.14323	6.06500	104.09181			0.00	0	10,000,000
Total MTN02 SPOT									0.00	0	10,000,000
Total For MTN02									0.00	0	10,000,000
MTN03 On 13/07/2015 Spot Bond			7.62500	105.11862	7.62500	105.05345		915,000,000,000.00		120,000,000	150,000,000
Total MTN03 SPOT								915,000,000,000.00		120,000,000	150,000,000
Total For MTN03								915,000,000,000.00		120,000,000	150,000,000
MTN04 On 13/07/2017 Spot Bond			8.71500	107.33090	8.71500	107.25505			0.00	0	900,000
Total MTN04 SPOT								0.00	0	0	900,000
Total For MTN04								0.00	0	0	900,000
N4A211 On 14/08/2020 Spot Bond			100.89771	5.95881	100.89771	5.91527			0.00	0	0
Total N4A211 SPOT								0.00	0	0	0
Total For N4A211								0.00	0	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.03913	100.61875	5.99510			0.00	0	0
Total N4A302 SPOT								0.00	0	0	0
Total For N4A302								0.00	0	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT								0.00	0	0	0
Total For N4A305								0.00	0	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT								0.00	0	0	0
Total For N4A308								0.00	0	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	0
Total For N4A311								0.00	0	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT								0.00	0	0	0
Total For N4A405								0.00	0	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03521			0.00	0	0
Total N4A408 SPOT								0.00	0	0	0
Total For N4A408								0.00	0	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03571			0.00	0	0
Total N4A411 SPOT								0.00	0	0	0
Total For N4A411								0.00	0	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03581			0.00	0	0
Total N4A502 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A502										0.00	0	0
N4B50 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03921				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50 On 14/08/2020 Spot Bond				100.00000	0.00000	100.04293				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	0.38240	100.00000	0.37963				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	0.38240	100.00000	0.37963				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.98500	95.75372	8.98500	95.68400				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.47500	101.04140	7.47500	100.97997				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			9.13000	103.21797	9.13000	103.14163				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11 On 27/10/2014 Spot Bond				100.00000	0.00000	100.60384				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			8.90000	103.95111	8.90000	103.87734				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	100.00437				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			9.33500	104.09461	9.33500	104.01722				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	101.27692				0.00	0	0
Total NBK13B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK13B									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.73482			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.67926			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.37715			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.53220			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.03102			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.22500	105.96790	7.22500	105.90660			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	103.00575			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			8.68000	113.50124	8.68000	113.42264			0.00	0	1,700,000
Total NBK3A SPOT									0.00	0	1,700,000
Total For NBK3A									0.00	0	1,700,000
NBK4 On 28/10/2024 Spot Bond			10.65500	34.73551	10.65500	34.70661			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			7.62500	102.57041	7.62500	102.50750			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.49402			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.51981			0.00	0	0
Total NBK7B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.97500	103.76372	7.97500	103.69759			5,582,500,000,000.00	700,000,000	700,700,000
Total NBK9A SPOT									5,582,500,000,000.00	700,000,000	700,700,000
Total For NBK9A									5,582,500,000,000.00	700,000,000	700,700,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.01009			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	99.79705			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.00611			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.82409			0.00	0	0
Total NCLN55 SPOT									0.00	0	0
Total For NCLN55									0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.65625			0.00	0	0
Total NCLN56 SPOT									0.00	0	0
Total For NCLN56									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.52814			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	89.59639			0.00	0	0
Total NCLN61 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.44720				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.42533				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.46214				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.34545				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.70117				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	85.82190				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.15723				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.01945				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.13717				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.07517				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	100.75792				0.00	0	0
Total NCLN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN77									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.03716			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.02546			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.02469			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.30091			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	101.19028			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.82500	108.10644	9.82500	106.76128			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.18258			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.86000	106.78249	9.86000	105.57140			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.19028			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	101.06401			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	101.37118			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.47500	104.32436	8.47500	104.25379		18,645,000,000,000.00	2,200,000,000	2,260,000,000	
Total NED11 SPOT								18,645,000,000,000.00	2,200,000,000	2,260,000,000	

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 NED11										18,645,000,000,000.00	2,200,000,000	2,260,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.47785				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.72629				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.06000	105.16710	10.06000	103.66860				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.84247				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.65905				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.16500	117.26305	12.16500	109.63316				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.62860				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	102.46764				0.00	0	0
Total NET48 SPOT										0.00	0	0
Total For NET48										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.84116				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			2.15500	165.02298	2.15500	164.81442				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			8.66000	106.19752	8.66000	106.12293				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.16762				0.00	0	0
Total NPL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NPL08									0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.13265			0.00	0	0
Total NPL09 SPOT									0.00	0	0
Total For NPL09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.29000	107.74675	9.29000	107.66339			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	99.89102			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2014 Spot Bond				100.00000	0.00000	101.49513			0.00	0	0
Total NQ1A12 SPOT									0.00	0	0
Total For NQ1A12									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.71802			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.45120			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.50665			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		100.00000	0.00000			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.49000	107.76597	9.49000	108.85452			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2014 Spot Bond				100.00000	0.00000	101.56213			0.00	0	0
Total NQ1B11 SPOT									0.00	0	0
Total For NQ1B11									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.50671			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53989			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond			100.00000		100.00000	0.00000				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			9.69000	107.78543	9.69000	107.69850				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2014 Spot Bond				100.00000	0.00000	101.65079				0.00	0	0
Total NQ1C11 SPOT										0.00	0	0
Total For NQ1C11										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.58429				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.56205				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		100.00000	0.00000				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	101.98286				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.84778				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.60637				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			8.54000	119.41972	8.54000	119.33743				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02 On 31/10/2022 Spot Bond			8.85000	120.55412	8.85000	120.46905				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02 On 31/05/2023 Spot Bond			2.05000	171.44717	2.05000	171.23194				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.20000	129.89452	9.20000	129.79826			0.00	0	0
Total NRA028 SPOT									0.00	0	0
Total For NRA028									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.39999			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.30921			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	101.09718			0.00	2,000,000	1,000,000
Total NTC15 SPOT									0.00	2,000,000	1,000,000
Total For NTC15									0.00	2,000,000	1,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.06205			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.48368			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.53696			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.76975			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.23993			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.87628	100.00000	18.73482			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	39.69402	100.00000	39.40309			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.75500	103.45217	6.75500	103.39586			0.00	0	20,000,000
Total OML01 SPOT									0.00	0	20,000,000

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 OML01										0.00	0	20,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.05478	100.00000	13.95288				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.42000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	61.54613	100.00000	61.09504				0.00	0	0
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.03470				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.41083				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.37693				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.30279				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PNP16 On 22/05/2014 Spot Bond				100.00000	0.00000	101.36116				0.00	0	0
Total PNP16 SPOT										0.00	0	0
Total For PNP16										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.47100				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.26501				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PR2A1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.19639				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.07614				0.00	0	0
Total PR2A1G SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PR2A1G									0.00	0	0
PR2A1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.05827			0.00	0	0
Total PR2A1H SPOT									0.00	0	0
Total For PR2A1H									0.00	0	0
PR2B1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.16920			0.00	0	0
Total PR2B1F SPOT									0.00	0	0
Total For PR2B1F									0.00	0	0
PR2B1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.11676			0.00	0	0
Total PR2B1G SPOT									0.00	0	0
Total For PR2B1G									0.00	0	0
PR2B1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.07940			0.00	0	0
Total PR2B1H SPOT									0.00	0	0
Total For PR2B1H									0.00	0	0
PR2C1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.23126			0.00	0	0
Total PR2C1F SPOT									0.00	0	0
Total For PR2C1F									0.00	0	0
PR2C1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.16547			0.00	0	0
Total PR2C1G SPOT									0.00	0	0
Total For PR2C1G									0.00	0	0
PR2C1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.11838			0.00	0	0
Total PR2C1H SPOT									0.00	0	0
Total For PR2C1H									0.00	0	0
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.29983			0.00	0	0
Total PR2D1F SPOT									0.00	0	0
Total For PR2D1F									0.00	0	0
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.22227			0.00	0	0
Total PR2D1G SPOT									0.00	0	0
Total For PR2D1G									0.00	0	0
PR2D1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.16385			0.00	0	0
Total PR2D1H SPOT									0.00	0	0
Total For PR2D1H									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.31603			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.32519			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.32932				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.33848				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.37782				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.38696				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.34167				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R009 On 15/09/2014 Spot Bond			6.52500	104.52638	6.52500	104.47152				0.00	0	0
Total R009 SPOT										0.00	0	0
Total For R009										0.00	0	0
R009P On 15/09/2014 Spot Bond			6.43500	97.94512	6.43500	97.89441				0.00	0	0
Total R009P SPOT										0.00	0	0
Total For R009P										0.00	0	0
R010P On 21/12/2025 Spot Bond			7.90000	40.73672	7.90000	40.71071				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R157 On 15/09/2015 Spot Bond			6.50000	111.10094	6.52500	111.00960		943,818,800,000,000.00		452,895,200,000	1,989,512,800,000	
Total R157 SPOT								13,818,800,000,000.00		452,895,200,000	1,989,512,800,000	
Total For R157								13,818,800,000,000.00		452,895,200,000	1,989,512,800,000	
R158 On 15/09/2015 Spot Bond			6.52500	111.06772	6.52500	111.00960				0.00	0	0
Total R158 SPOT										0.00	0	0
Total For R158										0.00	0	0
R158P On 15/09/2015 Spot Bond			6.42500	91.97170	6.42500	91.92429				0.00	0	0
Total R158P SPOT										0.00	0	0
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.52500	117.17410	6.52500	117.11278				0.00	0	0
Total R159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R159									0.00	0	0
R159P On 15/09/2016 Spot Bond			6.35500	86.47171	6.35500	86.42762			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			8.02000	123.71581	8.08000	123.10486		327,013,702,396,000.00	2,908,605,199,800	1,882,888,931,500	
Total R186 SPOT								27,013,702,396,000.00	908,605,199,800	382,888,931,500	
Total For R186									27,013,702,396,000.00	908,605,199,800	382,888,931,500
R187P On 21/12/2026 Spot Bond			7.82000	38.06678	7.82000	38.04272			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			7.74000	35.62677	7.74000	35.60448			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			1.60000	284.72659	1.64500	283.39888		20,343,680,000,000.00	12,714,800,000	27,362,200,000	
Total R197 SPOT								20,343,680,000,000.00	12,714,800,000	27,362,200,000	
Total For R197								20,343,680,000,000.00	12,714,800,000	27,362,200,000	
R201 On 21/12/2014 Spot Bond			6.03500	105.12455	6.06500	105.05536		34,049,470,000,000.00	5,642,000,000	70,030,881,800	
Total R201 SPOT								34,049,470,000,000.00	5,642,000,000	70,030,881,800	
Total For R201								34,049,470,000,000.00	5,642,000,000	70,030,881,800	
R202 On 07/12/2033 Spot Bond			1.84000	225.24568	1.84000	224.96679		109,643,024,000,000.00	59,588,600,000	151,103,000,000	
Total R202 SPOT								109,643,024,000,000.00	59,588,600,000	151,103,000,000	
Total For R202								109,643,024,000,000.00	59,588,600,000	151,103,000,000	
R2023 On 28/02/2023 Spot Bond			7.87500	100.88458	7.93500	100.44819		006,983,912,500,000.00	254,855,100,000	598,138,200,000	
Total R2023 SPOT								16,983,912,500,000.00	254,855,100,000	598,138,200,000	
Total For R2023								16,983,912,500,000.00	254,855,100,000	598,138,200,000	
R203 On 15/09/2017 Spot Bond			7.14500	104.65893	7.21500	104.39080		865,333,718,000,000.00	261,068,400,000	689,619,100,000	
Total R203 SPOT								15,333,718,000,000.00	261,068,400,000	689,619,100,000	
Total For R203								15,333,718,000,000.00	261,068,400,000	689,619,100,000	
R2030 On 31/01/2030 Spot Bond			8.63500	96.96258	8.63500	96.89467		842,430,600,000,000.00	97,560,000,000	321,494,100,000	
Total R2030 SPOT								12,430,600,000,000.00	97,560,000,000	321,494,100,000	
Total For R2030								12,430,600,000,000.00	97,560,000,000	321,494,100,000	
R2037 On 31/01/2037 Spot Bond			8.83500	99.25472	8.83500	99.18364		322,766,558,500,000.00	262,905,100,000	343,245,100,000	
Total R2037 SPOT								22,766,558,500,000.00	262,905,100,000	343,245,100,000	
Total For R2037								22,766,558,500,000.00	262,905,100,000	343,245,100,000	
R204 On 21/12/2018 Spot Bond			7.37000	105.68042	7.43000	105.38375		444,518,650,375,000.00	467,370,237,500	610,045,547,800	
Total R204 SPOT								14,518,650,375,000.00	467,370,237,500	610,045,547,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									14,518,650,375,000.00	467,370,237,500	510,045,547,800
R2048 On 28/02/2048 Spot Bond			8.89000	100.38740	8.89000	100.31624			372,068,378,290,000.00	41,852,461,000	283,306,161,000
Total R2048 SPOT									14,518,650,375,000.00	41,852,461,000	283,306,161,000
Total For R2048									14,518,650,375,000.00	41,852,461,000	283,306,161,000
R207 On 15/01/2020 Spot Bond			7.53500	101.17560	7.61000	100.77611			435,207,620,250,000.00	588,614,150,000	549,717,550,000
Total R207 SPOT									15,207,620,250,000.00	588,614,150,000	549,717,550,000
Total For R207									15,207,620,250,000.00	588,614,150,000	549,717,550,000
R208 On 31/03/2021 Spot Bond			7.68500	95.97406	7.75000	95.58367			256,967,285,025,000.00	423,808,365,000	136,845,989,600
Total R208 SPOT									15,207,620,250,000.00	588,614,150,000	549,717,550,000
Total For R208									15,207,620,250,000.00	588,614,150,000	549,717,550,000
R209 On 31/03/2036 Spot Bond			8.68000	77.19546	8.73500	76.70810			915,129,796,000,000.00	105,429,700,000	533,780,600,000
Total R209 SPOT									15,207,620,250,000.00	588,614,150,000	549,717,550,000
Total For R209									15,207,620,250,000.00	588,614,150,000	549,717,550,000
R210 On 31/03/2028 Spot Bond			1.79000	167.10901	1.79000	166.90291			2,455,880,000,000.00	1,372,000,000	28,962,200,000
Total R210 SPOT									2,455,880,000,000.00	1,372,000,000	28,962,200,000
Total For R210									2,455,880,000,000.00	1,372,000,000	28,962,200,000
R211 On 31/01/2017 Spot Bond			0.91000	128.62059	0.91000	128.47106			546,000,000,000.00	600,000,000	28,777,000,000
Total R211 SPOT									2,455,880,000,000.00	1,372,000,000	28,962,200,000
Total For R211									2,455,880,000,000.00	1,372,000,000	28,962,200,000
R212 On 31/01/2022 Spot Bond			1.53000	134.05344	1.54000	133.79798			58,752,000,000,000.00	38,400,000,000	56,784,600,000
Total R212 SPOT									2,455,880,000,000.00	1,372,000,000	28,962,200,000
Total For R212									2,455,880,000,000.00	1,372,000,000	28,962,200,000
R213 On 28/02/2031 Spot Bond			8.57000	87.66421	8.63000	87.13066			700,089,355,521,000.00	315,062,935,300	488,140,564,100
Total R213 SPOT									10,089,355,521,000.00	315,062,935,300	488,140,564,100
Total For R213									10,089,355,521,000.00	315,062,935,300	488,140,564,100
R214 On 28/02/2041 Spot Bond			8.82500	77.65773	8.82500	77.60307			923,025,787,500,000.00	444,535,500,000	710,691,600,000
Total R214 SPOT									10,089,355,521,000.00	315,062,935,300	488,140,564,100
Total For R214									10,089,355,521,000.00	315,062,935,300	488,140,564,100
R226C On 15/09/2014 Spot Bond			6.03500	98.07039	6.03500	98.02271			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.58500	94.80525	6.58500	94.75519			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			6.42500	91.97170	6.42500	91.92429			0.00	0	0
Total R228C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.34500	89.23512	6.34500	89.18969				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			6.35500	86.47171	6.35500	86.42762				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R325C On 21/06/2014 Spot Bond			6.12000	99.44973	6.12000	99.40001				0.00	0	0
Total R325C SPOT										0.00	0	0
Total For R325C										0.00	0	0
R326C On 21/12/2014 Spot Bond			6.07000	96.52967	6.07000	96.48211				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			6.49500	93.26620	6.49500	93.21708				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			6.36500	90.51381	6.36500	90.46708				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			6.34500	87.75761	6.34500	87.71244				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			6.40500	84.93107	6.40500	84.88696				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			7.19000	80.38704	7.19000	80.34025				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			7.24000	77.46306	7.24000	77.41767				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			7.43500	74.18386	7.43500	74.13924				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.41500	71.58826	7.41500	71.54532				0.00	0	0
Total R334C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.39500	69.09682	7.39500	69.05548				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			7.38500	66.66900	7.38500	66.62916				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			7.57000	63.60034	7.57000	63.56140				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			7.55000	61.35874	7.55000	61.32127				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			7.67000	58.64403	7.67000	58.60767				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			7.64000	56.60210	7.64000	56.56714				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			7.61000	54.64708	7.61000	54.61345				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			7.58000	52.77485	7.58000	52.74250				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			7.54000	51.02619	7.54000	50.99508				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			7.50000	49.35453	7.50000	49.32459				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			8.02000	45.22744	8.02000	45.19814				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.98000	43.66123	7.98000	43.63308				0.00	0	0
Total R346C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.94000	42.16550	7.94000	42.13845				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.90000	40.73672	7.90000	40.71071				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.86000	39.37153	7.86000	39.34652				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.82000	38.06678	7.82000	38.04272				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.78000	36.81946	7.78000	36.79631				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			7.74000	35.62677	7.74000	35.60448				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.79596				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.83902				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.81372				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.70279				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	15.79126	100.00000	15.67677				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	5.84512	100.00000	5.80228				0.00	0	0
Total RCSB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	19.83289	100.00000	19.68910			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	101.37550			0.00	0	0
Total RCSC14 SPOT									0.00	0	0
Total For RCSC14									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.89380			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.32448			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.79814			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFC1 On 14/05/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC11 SPOT									0.00	0	0
Total For RDFC11									0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	101.62229			0.00	0	0
Total RDFC12 SPOT									0.00	0	0
Total For RDFC12									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.92331			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 18/08/2014 Spot Bond			100.00000	81.64554	100.00000	87.42943		000,000,000,000,000.00	90,000,000,000	31,600,000,000	
Total RDFC14 SPOT								10,000,000,000,000.00	90,000,000,000	31,600,000,000	
Total For RDFC14								10,000,000,000,000.00	90,000,000,000	31,600,000,000	
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.48202			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	99.92547			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.62159			0.00	0	0
Total RES15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.22057				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.32785				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.77442				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.47761				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.50679				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.42837				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	101.44676				0.00	0	0
Total RESB01 SPOT										0.00	0	0
Total For RESB01										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.09098				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.38610				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.50914				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.45685				0.00	0	0
Total RP007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.45685				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.45981				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	101.62870				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.87443				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	105.80068	12.35000	105.69565				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.56541				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	12.77630	100.00000	12.68368				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	101.46412				0.00	0	0
Total RP021 SPOT										0.00	0	0
Total For RP021										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.68438				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.52625				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	99.77029				0.00	0	0
Total RPG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPG02										0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	2.73984	100.00000	2.71976				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	14.87776	100.00000	14.76872				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07 On 31/01/2016 Spot Bond			100.00000	21.96059	100.00000	21.80137				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	12.75453	100.00000	12.61532				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	19.51380	100.00000	19.36758				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	100.00000				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	100.67886				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			9.05000	105.40621	9.05000	105.32977				0.00	0	580,000,000
Total RW21 SPOT										0.00	0	580,000,000
Total For RW21										0.00	0	580,000,000
RW23 On 10/12/2023 Spot Bond			9.18500	96.07270	9.18500	106.12914				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			9.78000	89.83783	9.78000	107.97590				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SA063L On 23/05/2014 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total SA063U SPOT										0.00	0	0
Total For SA063U										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.43073				0.00	0	0
Total SBC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.77500	112.09122	7.77500	106.61950			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.79175			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			9.26500	105.64591	9.26500	105.56709			0.00	0	1,750,000,000
Total SBK14 SPOT									0.00	0	1,750,000,000
Total For SBK14									0.00	0	1,750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.48801			0.00	200,000,000	200,000,000
Total SBK15 SPOT									0.00	200,000,000	200,000,000
Total For SBK15									0.00	200,000,000	200,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.28367			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.34632			0.00	1,400,000,000	1,400,000,000
Total SBK17 SPOT									0.00	1,400,000,000	1,400,000,000
Total For SBK17									0.00	1,400,000,000	1,400,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.48710			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.47846			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			7.62500	106.60067	7.62500	101.72753			0.00	0	1,060,000,000
Total SBK7 SPOT									0.00	0	1,060,000,000
Total For SBK7									0.00	0	1,060,000,000
SBK9 On 10/04/2018 Spot Bond			9.03000	98.84950	9.03000	98.77796			0.00	0	390,000,000
Total SBK9 SPOT									0.00	0	390,000,000
Total For SBK9									0.00	0	390,000,000
SBN27 On 15/09/2015 Spot Bond			7.98500	109.15256	7.98500	109.08291			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			7.84500	109.33412	7.84500	109.26555			0.00	0	0
Total SBN29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.77500	109.42507	7.77500	109.35704				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			8.61500	100.40167	8.61500	100.33266				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			7.92000	109.23680	7.92000	109.16765				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.88500	109.28220	7.88500	109.21332				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.16104				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	100.98884				0.00	0	0
Total SBN49 SPOT										0.00	0	0
Total For SBN49										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.29083				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.88105				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.26500	103.20534	8.26500	103.13723				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.73016				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.04590				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.18592				0.00	0	0
Total SBS18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.90000	110.72297	8.90000	110.64353			1,424,000,000,000.00	160,000,000	80,000,000
Total SBS19 SPOT									1,424,000,000,000.00	160,000,000	80,000,000
Total For SBS19									1,424,000,000,000.00	160,000,000	80,000,000
SBS20 On 15/05/2026 Spot Bond			9.73000	102.34271	9.73000	102.26346			1,751,400,000,000.00	180,000,000	90,000,000
Total SBS20 SPOT									1,751,400,000,000.00	180,000,000	90,000,000
Total For SBS20									1,751,400,000,000.00	180,000,000	90,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.02013			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.41266			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.07982			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.51854			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.53000	101.24396	8.53000	101.17390			0.00	0	1,330,000,000
Total SBS25 SPOT									0.00	0	1,330,000,000
Total For SBS25									0.00	0	1,330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	10.50226	100.00000	10.43192			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			9.47500	106.54469	9.47500	106.46298			947,500,000,000.00	100,000,000	2,550,000,000
Total SBS27 SPOT									947,500,000,000.00	100,000,000	2,550,000,000
Total For SBS27									947,500,000,000.00	100,000,000	2,550,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.41623			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.78000	99.70767	8.78000	95.54545			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.45000	95.57740	9.45000	95.50549			0.00	0	1,100,000
Total SBS4 SPOT									0.00	0	1,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									0.00	0	1,100,000
SBS9 On 07/07/2016 Spot Bond			7.57500	111.59480	7.57500	111.52606			0.00	0	1,510,000,000
Total SBS9 SPOT									0.00	0	1,510,000,000
Total For SBS9									0.00	0	1,510,000,000
SBSI11 On 07/12/2023 Spot Bond			2.17500	131.00096	2.17500	272.15061			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.55500	103.23541	1.55500	126.33066			0.00	0	80,000,000
Total SBSI12 SPOT									0.00	0	80,000,000
Total For SBSI12									0.00	0	80,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.05000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1U On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2U 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
SGI001 On 30/05/2014 Spot Bond				100.00000	0.00000	100.13961			0.00	0	0
Total SGI001 SPOT									0.00	0	0
Total For SGI001									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	10.05678	100.00000	9.98387			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				158.81708	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.18000	110.94666	2.18000	124.29778				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.80719	6.50000	100.75434				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	101.29331				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	100.93130				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.58557				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			9.24500	102.05921	9.24500	101.98322				0.00	0	1,000,000
Total SHS05 SPOT										0.00	0	1,000,000
Total For SHS05										0.00	0	1,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.32440				0.00	0	8,300,000
Total SHS06 SPOT										0.00	0	8,300,000
Total For SHS06										0.00	0	8,300,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.72171				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.04775				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	100.95244				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.29050				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	13.42177	100.00000	10.65696				0.00	0	0
Total SHS11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.30355				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.82500	106.12217	7.82500	106.05469				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.03000	100.17202	9.03000	100.99496				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			8.56500	100.54288	8.56500	100.47416				0.00	0	1,890,000,000
Total SNT01 SPOT										0.00	0	1,890,000,000
Total For SNT01										0.00	0	1,890,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	99.94923				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.90723				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.26945				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	99.90661				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.32851				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			8.31500	106.23746	8.31500	106.16616				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.68770				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	101.07268				0.00	0	0
Total SSA04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.59582				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			9.30000	95.17153	9.30000	95.10065				0.00	0	2,940,000,000
Total SSA06 SPOT										0.00	0	2,940,000,000
Total For SSA06										0.00	0	2,940,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.55843				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.09573				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.43952				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.35800	87.89274	9.35800	87.82687				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.42000	87.60987	9.42000	87.54380				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	104.38794	7.31000	104.32619				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			8.87000	95.38023	8.87000	95.31165				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	101.22962				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			8.39500	101.02483	8.39500	100.95712				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			2.32000	107.24387	2.32000	107.51525				0.00	0	0
Total SSN011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.38000	101.83868	8.38000	101.76981			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	100.28904			0.00	0	0
Total SSN013 SPOT									0.00	0	0
Total For SSN013									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	99.73424			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			9.50000	111.53454	9.50000	111.44925			0.00	0	5,000,000,000
Total SSN017 SPOT									0.00	0	5,000,000,000
Total For SSN017									0.00	0	5,000,000,000
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.37844			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN01: On 04/09/2014 Spot Bond				100.00000	0.00000	100.74876			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0
SSN02: On 18/09/2014 Spot Bond				100.00000	0.00000	101.16554			0.00	0	0
Total SSN020 SPOT									0.00	0	0
Total For SSN020									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.86000	78.26248	9.86000	78.20109			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.53488			0.00	0	2,500,000,000
Total SSN023 SPOT									0.00	0	2,500,000,000
Total For SSN023									0.00	0	2,500,000,000
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.49310			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	100.00000			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	1.56507	100.00000	1.54308			0.00	0	0
Total SSN026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SY1051 On 14/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1051 SPOT										0.00	0	0
Total For SY1051										0.00	0	0
SY1052 On 16/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1052 SPOT										0.00	0	0
Total For SY1052										0.00	0	0
SY1053 On 16/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1053 SPOT										0.00	0	0
Total For SY1053										0.00	0	0
SY1054 On 20/05/2014 Spot Bond				100.00000	0.00000	99.93601				0.00	0	0
Total SY1054 SPOT										0.00	0	0
Total For SY1054										0.00	0	0
SY1055 On 22/05/2014 Spot Bond				100.00000	0.00000	99.90388				0.00	0	0
Total SY1055 SPOT										0.00	0	0
Total For SY1055										0.00	0	0
SY1056 On 27/05/2014 Spot Bond				100.00000	0.00000	99.82215				0.00	0	0
Total SY1056 SPOT										0.00	0	0
Total For SY1056										0.00	0	0
SY1057 On 27/05/2014 Spot Bond				100.00000	0.00000	99.82215				0.00	0	0
Total SY1057 SPOT										0.00	0	0
Total For SY1057										0.00	0	0
SY1063 On 10/06/2014 Spot Bond				100.00000	0.00000	99.59743				0.00	0	0
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY1065 On 17/06/2014 Spot Bond				100.00000	0.00000	99.47938				0.00	0	0
Total SY1065 SPOT										0.00	0	0
Total For SY1065										0.00	0	0
SY1067 On 18/06/2014 Spot Bond				100.00000	0.00000	99.46255				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY1072 On 09/06/2014 Spot Bond			100.00000	94.55959	100.00000	93.83033				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY1074 On 21/05/2014 Spot Bond				100.00000	0.00000	99.91933				0.00	0	0
Total SY1074 SPOT										0.00	0	0
Total For SY1074										0.00	0	0
SY1075 On 23/05/2014 Spot Bond				100.00000	0.00000	99.88597				0.00	0	0
Total SY1075 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1075									0.00	0	0
SY107E On 21/07/2014 Spot Bond				100.00000	0.00000	98.91754			0.00	0	0
Total SY1076 SPOT									0.00	0	0
Total For SY1076									0.00	0	0
SY107E On 29/07/2014 Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0
Total SY1078 SPOT									0.00	0	0
Total For SY1078									0.00	0	0
SY108C On 30/05/2014 Spot Bond				100.00000	0.00000	99.77194			0.00	3,900,000,000	3,900,000,000
Total SY1080 SPOT									0.00	3,900,000,000	3,900,000,000
Total For SY1080									0.00	3,900,000,000	3,900,000,000
SY1081 On 29/05/2014 Spot Bond				100.00000	0.00000	99.78802			0.00	0	0
Total SY1081 SPOT									0.00	0	0
Total For SY1081									0.00	0	0
SY108Z On 05/06/2014 Spot Bond				100.00000	0.00000	99.67426			0.00	0	0
Total SY1082 SPOT									0.00	0	0
Total For SY1082									0.00	0	0
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.60943			0.00	0	0
Total SY1084 SPOT									0.00	0	0
Total For SY1084									0.00	0	0
SY108E On 10/06/2014 Spot Bond				100.00000	0.00000	99.59350			0.00	0	0
Total SY1085 SPOT									0.00	0	0
Total For SY1085									0.00	0	0
SY108E On 13/06/2014 Spot Bond				100.00000	0.00000	99.54206			0.00	0	0
Total SY1086 SPOT									0.00	0	0
Total For SY1086									0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.57299			0.00	0	0
Total SY1087 SPOT									0.00	0	0
Total For SY1087									0.00	0	0
SY108E On 13/06/2014 Spot Bond			100.00000	93.58974	100.00000	92.87532		020,000,000,000,000.00	10,200,000,000	5,100,000,000	
Total SY1088 SPOT								20,000,000,000,000.00	10,200,000,000	5,100,000,000	
Total For SY1088								20,000,000,000,000.00	10,200,000,000	5,100,000,000	
SY108E On 17/06/2014 Spot Bond			100.00000	92.63959	100.00000	91.93955		0.00	0	0	
Total SY1089 SPOT								0.00	0	0	
Total For SY1089								0.00	0	0	
SY109C On 18/08/2014 Spot Bond			100.00000	80.04386	100.00000	79.52070		0.00	0	0	
Total SY1090 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1090										0.00	0	0
SY1091 On 15/08/2014 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total SY1091 SPOT										0.00	0	0
Total For SY1091										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.98500	108.72140	6.98500	108.66023				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.68000	103.46941	8.68000	103.39737				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	91.14188	100.00000	90.49853				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	85.67408	100.00000	85.08185				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	30.36286	100.00000	30.13533				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.43660				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.24982				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94866				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.38646				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS120 On 21/05/2014 Spot Bond				100.00000	0.00000	98.85854				0.00	0	0
Total TFS120 SPOT										0.00	0	0
Total For TFS120										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	99.93210				0.00	0	0
Total TFS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS121										0.00	0	0
TFS121 On 20/03/2017 Spot Bond				100.00000	0.00000	101.00932				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	101.06361				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 18/06/2014 Spot Bond				100.00000	0.00000	99.47480				0.00	0	0
Total TFS124 SPOT										0.00	0	0
Total For TFS124										0.00	0	0
TFS124 On 23/10/2014 Spot Bond				100.00000	0.00000	97.19443				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	66.36865	100.00000	100.00000				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.30700				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.77500	104.48081	7.77500	104.41479				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.45852				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.47135				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.60052	7.83000	102.53523				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.45146				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.46750				0.00	0	0
Total TH10A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A5										0.00	0	0
TH10A1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.17393				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.45146				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.46750				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	80.03514	7.16000	102.31961				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.49891				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.49634				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.55772				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.54942				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.79872				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.77034				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45081				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47135				0.00	0	0
Total TH11A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.89732	8.73000	102.77596				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44889				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46750				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			8.90000	93.54797	8.90000	100.20763				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.00000	0.00000	100.58837				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61833				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50018				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49314				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64910				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55645				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55389				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.70371				0.00	0	0
Total TH11C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.75457				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.75709				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.98764				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.47890				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	6.22995	101.06155	6.18385				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.44889				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.78457				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.50659				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.53217				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.80124				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.87828				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.46915				0.00	0	0
Total THE9A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.47565				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.46915				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.47565				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.47890				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.46524				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.47565				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.51140				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.51140				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.51140				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.56335				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.57633				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.56011				0.00	0	0
Total THE9C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.81891			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	100.83504			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.82859			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.27500	103.87103	8.27500	103.80203			0.00	0	970,000,000
Total TL15 SPOT									0.00	0	970,000,000
Total For TL15									0.00	0	970,000,000
TL20 On 22/02/2020 Spot Bond			9.76000	85.36099	9.76000	85.26588		126,880,000,000,000.00	13,000,000,000	15,500,000,000	
Total TL20 SPOT								126,880,000,000,000.00	13,000,000,000	15,500,000,000	
Total For TL20								126,880,000,000,000.00	13,000,000,000	15,500,000,000	
TN17 On 14/11/2017 Spot Bond			8.05500	103.69378	8.05500	103.62705		1,611,000,000,000.00	200,000,000	4,010,000,000	
Total TN17 SPOT								1,611,000,000,000.00	200,000,000	4,010,000,000	
Total For TN17								1,611,000,000,000.00	200,000,000	4,010,000,000	
TN20 On 17/09/2020 Spot Bond			9.00500	108.86613	9.00500	108.78798		272,824,016,740,000.00	30,296,948,000	25,956,474,000	
Total TN20 SPOT								272,824,016,740,000.00	30,296,948,000	25,956,474,000	
Total For TN20								272,824,016,740,000.00	30,296,948,000	25,956,474,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.72715	100.00000	0.72029		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			9.12500	110.84109	9.12500	110.76049		21,900,000,000,000.00	2,400,000,000	10,980,000,000	
Total TN23 SPOT								21,900,000,000,000.00	2,400,000,000	10,980,000,000	
Total For TN23								21,900,000,000,000.00	2,400,000,000	10,980,000,000	
TN25 On 19/08/2025 Spot Bond			9.28000	103.82530	9.28000	103.74728		11,136,000,000,000.00	1,200,000,000	14,280,000,000	
Total TN25 SPOT								11,136,000,000,000.00	1,200,000,000	14,280,000,000	
Total For TN25								11,136,000,000,000.00	1,200,000,000	14,280,000,000	
TN27 On 14/11/2027 Spot Bond			9.28000	97.22830	9.28000	97.15642		26,030,400,000,000.00	2,805,000,000	13,388,700,000	
Total TN27 SPOT								26,030,400,000,000.00	2,805,000,000	13,388,700,000	
Total For TN27								26,030,400,000,000.00	2,805,000,000	13,388,700,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.83788		0.00	0	10,000,000	
Total TNF16 SPOT								0.00	0	10,000,000	

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 TNF16										0.00	0	10,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.96872				0.00	0	1,500,000,000
Total TNF18 SPOT										0.00	0	1,500,000,000
Total For TNF18										0.00	0	1,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.07918				0.00	0	0
Total TORQ1 SPOT										0.00	0	0
Total For TORQ1										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01814				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01870				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01868				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.02106				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.02616				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.92496				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	100.73638				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.75225				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.52904				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.56568				0.00	0	0
Total TPDA05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.67927	10.00000	99.59925				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.68724	9.75000	99.60921				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.69491	100.00000	9.62010				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TSP14 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP144 SPOT										0.00	0	0
Total For TSP144										0.00	0	0
TSP14 On 29/05/2014 Spot Bond				100.00000	0.00000	99.80974				0.00	0	0
Total TSP145 SPOT										0.00	0	0
Total For TSP145										0.00	0	0
TSP15 On 02/10/2014 Spot Bond				100.00000	0.00000	97.79937				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP15 On 13/11/2014 Spot Bond				100.00000	0.00000	97.10451				0.00	0	25,000,000,000
Total TSP152 SPOT										0.00	0	25,000,000,000
Total For TSP152										0.00	0	25,000,000,000
TSP15 On 27/11/2014 Spot Bond				100.00000	0.00000	96.91849				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15 On 12/06/2014 Spot Bond				100.00000	0.00000	99.59001				0.00	0	0
Total TSP154 SPOT										0.00	0	0
Total For TSP154										0.00	0	0
TSP15 On 24/07/2014 Spot Bond				100.00000	0.00000	98.92992				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP15 On 22/01/2015 Spot Bond				100.00000	0.00000	95.85384				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15 On 07/08/2014 Spot Bond				100.00000	0.00000	98.57728				0.00	0	0
Total TSP157 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP157										0.00	0	0
TSP157 On 05/02/2015 Spot Bond				100.00000	0.00000	94.92085				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP158 On 21/08/2014 Spot Bond				101.64552	0.00000	98.35802				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP159 On 19/02/2015 Spot Bond				100.00000	0.00000	94.55920				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP160 On 05/03/2015 Spot Bond				100.00000	0.00000	94.53766				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP161 On 18/09/2014 Spot Bond				100.00000	0.00000	97.86249				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	94.37398				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	94.14961				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	97.39707				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	93.92806				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	11.92689	100.00000	14.54847				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC044 On 15/08/2014 Spot Bond				100.00000	0.00000	100.01686				0.00	0	0
Total TWC045 SPOT										0.00	0	0
Total For TWC045										0.00	0	0
TWC045 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC045										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.58330				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.52778				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.51664				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 26/05/2014 Spot Bond				100.00000	0.00000	100.50212				0.00	0	0
Total TWC050 SPOT										0.00	0	0
Total For TWC050										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.48633				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.38092				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWCJ0 On 21/05/2014 Spot Bond				100.00000	0.00000	101.59818				0.00	0	0
Total TWCJ09 SPOT										0.00	0	0
Total For TWCJ09										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.58119				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCM(On 21/05/2014 Spot Bond				100.00000	0.00000	101.42418				0.00	0	0
Total TWCM09 SPOT										0.00	0	0
Total For TWCM09										0.00	0	0
TWCM(On 24/07/2014 Spot Bond				100.00000	0.00000	100.52173				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.15000	109.94961	9.15000	109.86944				0.00	0	0
Total UG21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG21										0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.52649				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	100.92653				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.55500	103.58749	9.55500	103.50870				0.00	0	0
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.85154				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.85209				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.15002				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.15504				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.15532				0.00	0	10,000,000
Total VKE03 SPOT										0.00	0	10,000,000
Total For VKE03										0.00	0	10,000,000
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.93854				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	100.96522				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			6.88500	116.33672	6.88500	116.27148				0.00	0	9,800,000,000
Total WS04 SPOT										0.00	0	9,800,000,000
Total For WS04										0.00	0	9,800,000,000
WS05 On 01/08/2018 Spot Bond			1.39000	237.32817	1.39000	237.04290				0.00	0	0
Total WS05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.82500	106.39087	6.82500	106.33170			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			7.72000	107.66736	7.72000	107.59979		540,400,000,000.00		70,000,000	8,770,000,000
Total WSP2 SPOT								540,400,000,000.00		70,000,000	8,770,000,000
Total For WSP2								540,400,000,000.00		70,000,000	8,770,000,000
WSP3 On 28/05/2019 Spot Bond			7.98500	108.40659	7.98500	108.33626		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			8.23500	107.84885	8.23500	107.77673		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			8.29000	107.99595	8.29000	107.92327		0.00		0	2,500,000,000
Total WSP5 SPOT								0.00		0	2,500,000,000
Total For WSP5								0.00		0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.47500	93.13526	6.47500	93.08609		0.00		0	0
Total Z014 SPOT								0.00		0	0
Total For Z014								0.00		0	0
Z019 On 30/06/2014 Spot Bond			6.10000	99.30297	6.10000	99.25356		0.00		0	0
Total Z019 SPOT								0.00		0	0
Total For Z019								0.00		0	0
Z020 On 19/10/2015 Spot Bond			6.40500	91.44788	6.40500	91.40064		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	96.87322	6.08000	96.82515		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			6.47500	93.11887	6.47500	93.06970		0.00		0	7,500,000,000
Total Z071 SPOT								0.00		0	7,500,000,000
Total For Z071								0.00		0	7,500,000,000
Z083 On 30/09/2019 Spot Bond			7.37500	67.80833	7.37500	67.76831		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	37.32159	100.00000	37.10957		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	19.75478	100.00000	19.64256			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									75,182,456,815,597,000.007,206,583,796,600	718,038,342,100	718,038,342,100
Total for SPOT :									75,182,456,815,597,000.00	206,583,796,600	718,038,342,100
Total Futures									75 182 457 232 908 200.00	206,583,800,697	718,038,688,749
Total Options									0.00	0	23,647
Grand Total:									75,182,457,232,908,100.00	206,583,800,697	718,038,712,396