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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.59314	123.59314	123.59928	123.59928			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.98829	123.98829	123.99339	123.99339			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.99387	125.99387	126.00130	126.00130			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,589.28000	9.58928	9,583,140		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,609.28000	9.60928	9,603,140		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,599.28000	9.59928	9,593,140		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,993.39000	1.99339	1,988,290		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,983.39000	1.98339	1,978,290		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,003.39000	2.00339	1,998,290		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			8.70000	0.00870	16,130		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/02/2015	Bond Future	125.99	Call			11.30000	0.01130	3,870		0.00	0	0
EL28	On	05/02/2015	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Call			1.30000	0.00130	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Put			0.00000	0.00000	6,130		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	07/08/2014	Bond Future			9.59141	84.88414	9.59749	84.83883			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.68797	82.37606	9.69423	82.33019			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.77884	83.69890	9.78510	83.65375			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.84954	81.39777	9.85585	81.35284			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			3,892.14000	3.89214	3,937,450		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,961.17000	3.96117	4,006,480		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			4,030.10000	4.03010	4,075,410		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,324.60000	4.32460	4,370,470		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			4,189.80000	4.18980	4,235,670		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			4,257.25000	4.25725	4,303,120		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,596.63000	1.59663	1,641,780		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			1,456.62000	1.45662	1,501,770		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,526.67000	1.52667	1,571,820		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			758.70000	0.75870	713,770		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			686.55000	0.68655	641,620		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			830.94000	0.83094	786,010		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			116.00897	116.00897	116.01553	116.01553			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.76898	117.76898	117.77583	117.77583			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/02/2015	Bond Future			118.51973	118.51973	118.52760	118.52760			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,025.53000	7.02553	7,018,970		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,015.53000	7.01553	7,008,970		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,005.53000	7.00553	6,998,970		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			775.83000	0.77583	768,980		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			765.83000	0.76583	758,980		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			785.83000	0.78583	778,980		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			462.40000	0.46240	470,270		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			472.40000	0.47240	480,270		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			482.40000	0.48240	490,270		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	0
I2038	On	07/08/2014	Bond Future			120.45259	120.45259	120.34823	120.34823			0.00	0	648
I2038	On	06/11/2014	Bond Future			122.28005	122.28005	122.17421	122.17421			8,070,483.30	66	1,706
I2038	On	05/02/2015	Bond Future			122.95937	122.95937	122.85288	122.85288			0.00	0	0
Total I2038 Future												8,070,483.30	66	2,354
I2038	On	07/08/2014	Bond Future	105.99	Call			14,358.23000	14.35823	14,462,590		0.00	0	0
I2038	On	07/08/2014	Bond Future	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Call			14,348.23000	14.34823	14,452,590		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Call			14,338.23000	14.33823	14,442,590		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,164.21000	2.16421	2,270,050		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Call			2,184.21000	2.18421	2,290,050		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			2,174.21000	2.17421	2,280,050		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			137.12000	0.13712	30,630		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0

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I2038	On	05/02/2015	Bond Future	123.00	Put			147.12000	0.14712	40,630		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			157.12000	0.15712	50,630		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												8,070,483.30	66	2,354
I2046	On	07/08/2014	Bond Future			121.16635	121.16635	120.90254	120.90254			0.00	0	0
I2046	On	06/11/2014	Bond Future			121.66025	121.66025	121.39162	121.39162			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			123.62808	123.62808	123.35704	123.35704			0.00	0	0
Total I2046 Future												0.00	0	5,348
I2046	On	07/08/2014	Bond Future	104.43	Call			16,472.54000	16.47254	16,736,350		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Call			16,462.54000	16.46254	16,726,350		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Call			16,452.54000	16.45254	16,716,350		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Call			16,961.62000	16.96162	17,230,250		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			16,951.62000	16.95162	17,220,250		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			16,941.62000	16.94162	17,210,250		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			632.96000	0.63296	361,920		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			642.96000	0.64296	371,920		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			652.96000	0.65296	381,920		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,348
I2050	On	07/08/2014	Bond Future			127.35461	127.35461	127.67475	127.67475			0.00	0	688
I2050	On	06/11/2014	Bond Future			129.28695	129.28695	129.61179	129.61179			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			129.93325	129.93325	130.26442	130.26442			0.00	0	0
Total I2050 Future												0.00	0	3,488
I2050	On	07/08/2014	Bond Future	112.01	Call			15,664.75000	15.66475	15,344,610		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,684.75000	15.68475	15,364,610		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			15,674.75000	15.67475	15,354,610		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0

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I2050	On	06/11/2014	Bond Future	125.99	Call			3,621.79000	3.62179	3,296,950		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,611.79000	3.61179	3,286,950		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,601.79000	3.60179	3,276,950		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			274.42000	0.27442	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	56,750		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			264.42000	0.26442	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	66,750		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			254.42000	0.25442	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	76,750		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,488
R157	On	07/08/2014	Bond Future			6.70128	112.53426	6.70827	112.52662		1.00	0.00	0	2,906
R157	On	06/11/2014	Bond Future			6.90094	107.41396	6.90985	107.40645		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.10797	109.13920	7.11778	109.13341		1.00	0.00	0	0
Total R157 Future												0.00	0	2,906
R157	On	07/08/2014	Bond Future	6.75	Put			42.00000	0.04200	34,800	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			94.52000	0.09452	95,280	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			38.00000	0.03800	31,120	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			81.03000	0.08103	81,170	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			46.35000	0.04635	38,850	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			87.60000	0.08760	88,040	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			40.08000	0.04008	40,500	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			641.11000	0.64111	634,020	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			41.28000	0.04128	41,720	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			633.81000	0.63381	626,740	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			38.90000	0.03890	39,310	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			648.44000	0.64844	641,340	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			49.54000	0.04954	48,400	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,010.44000	1.01044	1,015,110	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			48.83000	0.04883	47,710	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,000.26000	1.00026	1,004,900	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			50.26000	0.05026	49,110	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,005.35000	1.00535	1,010,000	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	2,906
R186	On	07/08/2014	Bond Future			8.34022	117.93202	8.30600	118.22268		9.20	1,609,182,412.90	13,645	36,909
R186	On	06/11/2014	Bond Future			8.41773	119.70646	8.38221	120.00186		9.08	1,818,939,659.70	15,195	39,510

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/02/2015	Bond Future			8.48520	116.33191	8.44814	116.63393		9.66	0.00	0	0
R186	On	07/05/2015	Bond Future			8.53145	118.40389	8.49284	118.71277		9.61	0.00	0	0
Total R186 Future												3,428,122,072.60	28,840	76,419
R186	On	07/08/2014	Bond Future	7.60	Call			0.01000	0.00001	0,000	8.96	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,227.82000	6.22782	6,518,470	8.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			870.96000	0.87096	1,023,350	9.20	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			620.20000	0.62020	438,670	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			586.17000	0.58617	695,300	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,065.86000	5.06586	4,775,150	9.57	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			0.19000	0.00019	0,140	9.57	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			537.00000	0.53700	369,660	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			673.25000	0.67325	796,570	9.22	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			577.66000	0.57766	403,170	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			628.73000	0.62873	744,900	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,273.95000	7.27395	6,983,290	9.72	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	9.72	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,268.18000	1.26818	1,017,940	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			24.18000	0.02418	8,900	9.11	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			2,668.65000	2.66865	2,944,030	9.11	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			393.12000	0.39312	254,850	9.20	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			219.70000	0.21970	260,120	9.30	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,295.03000	3.29503	3,004,430	9.45	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			8.49000	0.00849	8,550	9.45	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			3,427.78000	3.42778	3,606,750	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,416.43000	1.41643	1,298,260	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,373.56000	3.37356	3,550,790	9.04	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,447.97000	1.44797	1,328,060	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,319.88000	3.31988	3,495,370	9.05	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,709.91000	6.70991	6,448,040	9.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			396.79000	0.39679	430,320	9.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,385.34000	1.38534	1,268,910	9.04	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,647.35000	4.64735	4,449,550	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,139.62000	2.13962	2,243,840	9.79	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,904.38000	5.90438	5,682,150	9.90	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,518.06000	1.51806	1,597,850	9.90	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,548.41000	4.54841	4,352,800	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,199.23000	2.19923	2,305,640	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,597.76000	4.59776	4,401,050	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,169.27000	2.16927	2,274,580	9.78	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			4,991.27000	4.99127	5,158,810	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2015	Bond Future	8.24	Call			3,034.15000	3.03415	2,894,850	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			5,085.55000	5.08555	5,255,130	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,068.94000	3.06894	2,928,620	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			5,038.25000	5.03825	5,206,810	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,103.97000	3.10397	2,962,630	9.51	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												3,428,122,072.60	28,840	93,589
R197	On	07/08/2014	Bond Future			285.33102	285.33102	285.34748	285.34748			0.00	0	0
R197	On	06/11/2014	Bond Future			289.65985	289.65985	289.67702	289.67702			0.00	0	905
R197	On	05/02/2015	Bond Future			288.34251	288.34251	288.35983	288.35983			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			15,337.48000	15.33748	15,321,020		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			15,357.48000	15.35748	15,341,020		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			15,347.48000	15.34748	15,331,020		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,677.02000	4.67702	4,659,850		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			4,667.02000	4.66702	4,649,850		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			4,687.02000	4.68702	4,669,850		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			650.17000	0.65017	667,490		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			630.17000	0.63017	647,490		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			640.17000	0.64017	657,490		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.94829	102.19331	5.94801	102.19342		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			2.95000	0.00295	1,970	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			236.18000	0.23618	235,310	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			3.14000	0.00314	2,110	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			232.77000	0.23277	231,850	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			2.78000	0.00278	1,840	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			239.62000	0.23962	238,790	1.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 Option											0.00	0	0
Total For R201											0.00	0	0
R202	On	07/08/2014			228.40110	228.40110	228.41318	228.41318		10.28	0.00	0	124
R202	On	06/11/2014			231.86600	231.86600	231.87884	231.87884			93,210,132.00	402	46,970
R202	On	05/02/2015			232.42801	232.42801	232.44213	232.44213			0.00	0	0
Total R202 Future											93,210,132.00	402	47,094
R202	On	07/08/2014	207.99	Call			20,423.18000	20.42318	20,411,100	10.65	0.00	0	0
R202	On	07/08/2014	207.99	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On	07/08/2014	208.00	Call			20,413.18000	20.41318	20,401,100	10.65	0.00	0	0
R202	On	07/08/2014	208.00	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On	07/08/2014	208.01	Call			20,403.18000	20.40318	20,391,100	10.65	0.00	0	0
R202	On	07/08/2014	208.01	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On	06/11/2014	226.99	Call			4,888.84000	4.88884	4,876,000		0.00	0	0
R202	On	06/11/2014	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	227.00	Call			4,878.84000	4.87884	4,866,000		0.00	0	0
R202	On	06/11/2014	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	227.01	Call			4,868.84000	4.86884	4,856,000		0.00	0	0
R202	On	06/11/2014	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	232.99	Put			547.87000	0.54787	561,990		0.00	0	0
R202	On	05/02/2015	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	233.00	Put			557.87000	0.55787	571,990		0.00	0	0
R202	On	05/02/2015	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	233.01	Put			567.87000	0.56787	581,990		0.00	0	0
R202	On	05/02/2015	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option											0.00	0	0
Total For R202											93,210,132.00	402	47,094
R2023	On	07/08/2014			8.11562	101.24423	8.08145	101.44938		7.39	25,513,545.96	252	11,508
R2023	On	06/11/2014			8.20082	98.84652	8.16515	99.05502		7.60	130,971,639.00	1,325	1,871
R2023	On	05/02/2015			8.27636	100.43356	8.23884	100.64701		7.75	0.00	0	0
R2023	On	07/05/2015			8.32037	98.29257	8.28100	98.51108		8.07	0.00	0	0
Total R2023 Future											156,485,184.96	1,577	13,379
R2023	On	07/08/2014	8.49	Put			4.06000	0.00406	4,030	7.63	0.00	0	0
R2023	On	07/08/2014	8.50	Call			2,479.08000	2.47908	2,273,860	7.63	0.00	0	0
R2023	On	07/08/2014	8.50	Put			3.47000	0.00347	3,400	7.63	0.00	0	0
R2023	On	07/08/2014	8.51	Call			2,536.73000	2.53673	2,331,490	7.64	0.00	0	0
R2023	On	07/08/2014	8.51	Put			2.95000	0.00295	2,860	7.64	0.00	0	0
R2023	On	07/08/2014	8.49	Call			2,421.46000	2.42146	2,216,280	7.63	0.00	0	0
R2023	On	06/11/2014	8.59	Call			3,082.90000	3.08290	2,923,580	7.74	0.00	0	0
R2023	On	06/11/2014	8.59	Put			635.89000	0.63589	685,070	7.74	0.00	0	0
R2023	On	06/11/2014	8.60	Call			3,124.89000	3.12489	2,964,640	7.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Put			621.23000	0.62123	669,480	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,167.10000	3.16710	3,005,940	7.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			606.83000	0.60683	654,170	7.74	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,132.78000	1.13278	1,192,940	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,973.82000	3.97382	3,819,850	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,116.27000	1.11627	1,175,750	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,012.34000	4.01234	3,857,670	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,099.96000	1.09996	1,158,740	7.95	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,935.46000	3.93546	3,782,170	7.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,398.43000	2.39843	2,292,450	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			3,186.10000	3.18610	3,298,630	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,424.65000	2.42465	2,317,950	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			3,156.20000	3.15620	3,268,010	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,451.03000	2.45103	2,343,620	8.04	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			3,126.49000	3.12649	3,237,590	8.04	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												156,485,184.96	1,577	13,379
R203	On	07/08/2014	Bond Future			7.14187	106.37856	7.12288	106.43144		2.75	264,776,235.84	2,489	21,862
R203	On	06/11/2014	Bond Future			7.24829	103.81537	7.22732	103.86928		2.81	470,387,441.47	4,531	6,874
R203	On	05/02/2015	Bond Future			7.33647	105.48242	7.31245	105.53898		2.70	0.00	0	0
R203	On	07/05/2015	Bond Future			7.34976	103.18953	7.32232	103.24839		2.62	0.00	0	0
Total R203 Future												735,163,677.31	7,020	28,736
R203	On	07/08/2014	Bond Future	6.84	Call			3.76000	0.00376	1,520	2.72	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			795.49000	0.79549	846,130	2.72	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			490.92000	0.49092	438,530	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			26.70000	0.02670	27,190	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			515.27000	0.51527	462,610	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			23.35000	0.02335	23,570	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			539.96000	0.53996	487,080	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			20.36000	0.02036	20,360	2.80	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			222.27000	0.22227	206,610	2.75	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,224.25000	1.22425	1,262,500	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			228.97000	0.22897	212,980	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,204.93000	1.20493	1,242,850	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			235.82000	0.23582	219,490	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,185.76000	1.18576	1,223,340	2.75	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			330.54000	0.33054	309,980	2.77	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			968.94000	0.96894	1,002,290	2.77	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,528.89000	2.52889	2,478,660	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			144.32000	0.14432	150,650	2.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.35	Call			2,548.68000	2.54868	2,498,330	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			141.25000	0.14125	147,460	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,568.51000	2.56851	2,518,040	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			138.23000	0.13823	144,320	2.86	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,351.30000	1.35130	1,311,790	2.77	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			466.90000	0.46690	483,950	2.77	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			859.85000	0.85985	830,510	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			1,036.67000	1.03667	1,066,190	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			870.27000	0.87027	840,710	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			1,025.59000	1.02559	1,054,890	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			881.11000	0.88111	851,340	2.62	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			1,014.94000	1.01494	1,044,030	2.62	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												735,163,677.31	7,020	28,896
R2030	On	07/08/2014	Bond Future			8.75508	93.92274	8.73087	94.11680			175,447,678.32	1,868	0
R2030	On	06/11/2014	Bond Future			8.83069	95.33592	8.80569	95.53311			178,087,498.56	1,868	4,185
R2030	On	05/02/2015	Bond Future			8.89876	92.85938	8.87275	93.06134			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.95089	94.51418	8.92390	94.72095			0.00	0	0
Total R2030 Future												353,535,176.88	3,736	4,185
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,202.93000	2.20293	2,008,870		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,047.58000	2.04758	1,853,520		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			2,125.30000	2.12530	1,931,240		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,439.86000	1.43986	1,242,670		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			1,517.07000	1.51707	1,319,880		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			1,594.19000	1.59419	1,397,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,868.84000	2.86884	2,666,880		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			2,943.15000	2.94315	2,741,190		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			2,794.44000	2.79444	2,592,480		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	07/05/2015	Bond Future	8.76	Put			1,269.86000	1.26986	1,476,630		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			1,426.50000	1.42650	1,633,270		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Put			1,348.13000	1.34813	1,554,900		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									353,535,176.88	3,736	4,185
R2037 On 07/08/2014 Bond Future			8.97985	95.67045	8.99068	95.57050			744,698,782.80	7,784	4,188
R2037 On 06/11/2014 Bond Future			9.05207	97.10997	9.06320	97.00870			377,952,003.24	3,892	5,660
R2037 On 05/02/2015 Bond Future			9.11758	94.41142	9.12886	94.31017			0.00	0	0
R2037 On 07/05/2015 Bond Future			9.16882	96.09420	9.18030	95.99226			0.00	0	0
Total R2037 Future									1,122,650,786.04	11,676	9,848
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			453.05000	0.45305	553,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			544.49000	0.54449	644,440		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			635.79000	0.63579	735,740		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			5,600.27000	5.60027	5,701,540		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			5,435.17000	5.43517	5,536,440		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			5,517.78000	5.51778	5,619,050		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			3,152.26000	3.15226	3,253,510		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			3,237.13000	3.23713	3,338,380		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			3,321.87000	3.32187	3,423,120		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			1,621.52000	1.62152	1,519,580		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			1,530.42000	1.53042	1,428,480		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			1,712.75000	1.71275	1,610,810		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									1,122,650,786.04	11,676	9,848
R204 On 07/08/2014 Bond Future			7.43144	103.20577	7.42247	103.23909		4.04	1,429,812,737.58	13,854	12,215
R204 On 06/11/2014 Bond Future			7.52698	104.75866	7.51729	104.79273		3.98	666,579,353.58	6,363	5,364
R204 On 05/02/2015 Bond Future			7.60527	102.40509	7.59432	102.44145		4.07	0.00	0	0
R204 On 07/05/2015 Bond Future			7.63898	104.22850	7.62674	104.26678		3.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												2,096,392,091.16	20,217	17,579
R204	On	07/08/2014	Bond Future	7.44	Call			263.81000	0.26381	228,980	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			198.70000	0.19870	197,190	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			284.58000	0.28458	249,000	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			182.36000	0.18236	180,100	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			306.28000	0.30628	270,030	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			166.96000	0.16696	164,030	4.03	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,320.27000	1.32027	1,286,100	4.12	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			2.45000	0.00245	1,600	4.12	0.00	0	530
R204	On	06/11/2014	Bond Future	7.99	Call			1,936.17000	1.93617	1,906,390	4.09	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			290.15000	0.29015	294,440	4.09	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			221.68000	0.22168	212,310	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,097.05000	2.09705	2,121,750	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			228.77000	0.22877	219,200	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,068.19000	2.06819	2,092,690	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			236.03000	0.23603	226,250	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,039.50000	2.03950	2,063,790	3.89	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,619.59000	2.61959	2,589,290	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			438.14000	0.43814	444,200	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,570.05000	2.57005	2,539,950	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			453.29000	0.45329	459,550	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,594.77000	2.59477	2,564,570	4.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			445.66000	0.44566	451,820	4.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,240.87000	1.24087	1,220,700	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			1,638.29000	1.63829	1,656,400	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,255.76000	1.25576	1,235,450	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			1,621.76000	1.62176	1,639,730	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,226.08000	1.22608	1,206,040	3.92	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			1,654.94000	1.65494	1,673,180	3.92	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												2,096,392,091.16	20,217	19,379
R2044	On	07/08/2014	Bond Future			9.05969	97.11225	9.07050	97.00481			0.00	0	0
R2044	On	06/11/2014	Bond Future			9.12958	98.57344	9.14068	98.46462			0.00	0	73
R2044	On	05/02/2015	Bond Future			9.19311	95.77315	9.20436	95.66428			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.24310	97.48025	9.25455	97.37057			0.00	0	0
Total R2044 Future												0.00	0	73
R2044	On	07/08/2014	Bond Future	9.01	Put			603.98000	0.60398	496,540		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Put			805.07000	0.80507	697,630		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/08/2014 Bond Future	9.00	Put			704.44000	0.70444	597,000		0.00	0	0
R2044 On 07/08/2014 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			1,294.70000	1.29470	1,185,880		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Put			1,495.49000	1.49549	1,386,670		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Put			1,395.00000	1.39500	1,286,180		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			1,911.33000	1.91133	1,802,460		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			2,111.73000	2.11173	2,002,860		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			2,011.44000	2.01144	1,902,570		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			2,490.81000	2.49081	2,381,130		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			2,390.85000	2.39085	2,281,170		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			2,590.93000	2.59093	2,481,250		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	73
R2048 On 07/08/2014 Bond Future			9.06477	100.61910	9.07559	100.50925			1,266,391,992.60	12,586	3,751
R2048 On 06/11/2014 Bond Future			9.13615	97.70611	9.14727	97.59481			617,795,733.53	6,323	17,126
R2048 On 05/02/2015 Bond Future			9.20153	99.27488	9.21281	99.16348			0.00	0	0
R2048 On 07/05/2015 Bond Future			9.24779	96.60674	9.25925	96.49462			0.00	0	0
Total R2048 Future									1,884,187,726.13	18,909	20,877
R2048 On 07/08/2014 Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.66	Call			5,618.35000	5.61835	5,728,200		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.64	Call			5,435.83000	5.43583	5,545,680		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/08/2014 Bond Future	9.65	Call			5,527.17000	5.52717	5,637,020		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			5,615.41000	5.61541	5,726,710		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Call			5,435.63000	5.43563	5,546,930		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			5,525.60000	5.52560	5,636,900		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/02/2015	Bond Future	9.49	Call			2,666.33000	2.66633	2,777,730		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,760.03000	2.76003	2,871,430		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,853.55000	2.85355	2,964,950		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			7.33000	0.00733	119,450		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			188.47000	0.18847	76,350		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			0.00000	0.00000	21,640		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			90.48000	0.09048	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,884,187,726.13	18,909	20,877
R207	On	07/08/2014	Bond Future			7.69610	98.59475	7.67201	98.69879		5.17	2,005,022,836.00	20,336	25,352
R207	On	06/11/2014	Bond Future			7.78648	100.07829	7.76093	100.18410		5.06	983,269,199.25	9,825	10,209
R207	On	05/02/2015	Bond Future			7.86393	98.04344	7.83638	98.15265		5.27	0.00	0	0
R207	On	07/05/2015	Bond Future			7.90964	99.78963	7.88001	99.90198		5.25	0.00	0	0
Total R207 Future												2,988,292,035.25	30,161	35,561
R207	On	07/08/2014	Bond Future	7.69	Call			321.60000	0.32160	247,100	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			243.89000	0.24389	273,430	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			345.65000	0.34565	268,600	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			224.78000	0.22478	251,770	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			370.72000	0.37072	291,230	5.16	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			206.71000	0.20671	231,260	5.16	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			383.18000	0.38318	353,100	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,146.68000	2.14668	2,222,410	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			393.97000	0.39397	363,280	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,115.13000	2.11513	2,190,250	4.95	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			404.97000	0.40497	373,680	4.96	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,083.81000	2.08381	2,158,330	4.96	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,131.19000	3.13119	3,046,080	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			579.78000	0.57978	603,880	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,160.36000	3.16036	3,074,940	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			570.55000	0.57055	594,340	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,189.64000	3.18964	3,103,900	5.50	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			561.45000	0.56145	584,920	5.50	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,669.63000	2.66963	2,596,280	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,240.69000	1.24069	1,279,690	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,564.47000	1.56447	1,510,130	5.25	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,135.68000	2.13568	2,193,690	5.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/05/2015	Bond Future	8.24	Call			2,622.32000	2.62232	2,549,630	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,267.95000	1.26795	1,307,610	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,645.92000	2.64592	2,572,910	5.39	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,254.26000	1.25426	1,293,600	5.39	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												2,988,292,035.25	30,161	35,627
R208	On	07/08/2014	Bond Future			7.88097	96.70145	7.85687	96.81987		6.08	633,201,094.60	6,548	13,517
R208	On	06/11/2014	Bond Future			7.96908	94.75806	7.94373	94.87849		6.29	839,366,895.48	8,858	6,671
R208	On	05/02/2015	Bond Future			8.04468	96.27986	8.01769	96.40378		6.30	0.00	0	0
R208	On	07/05/2015	Bond Future			8.08865	94.59127	8.05997	94.71859		6.48	0.00	0	0
Total R208 Future												1,472,567,990.08	15,406	20,188
R208	On	07/08/2014	Bond Future	7.79	Call			187.87000	0.18787	129,510	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			517.40000	0.51740	577,460	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			205.51000	0.20551	143,840	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			485.67000	0.48567	542,420	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			224.26000	0.22426	159,280	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			455.09000	0.45509	508,530	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,054.76000	2.05476	1,935,980	6.27	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			1.84000	0.00184	1,480	6.27	0.00	0	630
R208	On	06/11/2014	Bond Future	7.46	Put			2,725.67000	2.72567	2,814,960	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,955.42000	2.95542	2,854,860	6.45	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			355.57000	0.35557	375,440	6.45	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			369.65000	0.36965	339,770	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,802.24000	2.80224	2,892,790	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			380.27000	0.38027	349,760	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,763.83000	2.76383	2,853,750	6.14	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			391.12000	0.39112	359,980	6.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,101.70000	3.10170	3,011,300	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			872.45000	0.87245	905,970	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,039.22000	3.03922	2,949,650	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			899.26000	0.89926	933,610	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,070.27000	3.07027	2,980,280	6.46	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			885.65000	0.88565	919,580	6.46	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			2,283.46000	2.28346	2,344,970	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,038.52000	2.03852	1,972,290	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			2,260.86000	2.26086	2,321,950	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,994.72000	1.99472	1,929,330	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			2,306.23000	2.30623	2,368,160	6.48	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,016.55000	2.01655	1,950,740	6.48	0.00	0	0
Total R208 Option												0.00	0	2,150

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208											1,472,567,990.08	15,406	22,338
R209	On	07/08/2014			8.89968	77.02819	8.90547	76.98403		13.43	351,171,518.21	4,559	6,512
R209	On	06/11/2014			8.96851	75.04055	8.97444	74.99590		14.17	366,723,167.85	4,887	20,522
R209	On	05/02/2015			9.02986	76.24573	9.03578	76.20169		14.46	0.00	0	0
R209	On	07/05/2015			9.07496	74.45297	9.08092	74.40903		15.09	0.00	0	0
Total R209 Future											717,894,686.06	9,446	27,034
R209	On	07/08/2014	9.04	Call			1,214.27000	1.21427	1,216,930	13.46	0.00	0	0
R209	On	07/08/2014	9.04	Put			199.51000	0.19951	158,010	13.46	0.00	0	0
R209	On	07/08/2014	9.05	Call			1,271.69000	1.27169	1,276,370	13.46	0.00	0	0
R209	On	07/08/2014	9.05	Put			182.35000	0.18235	142,870	13.46	0.00	0	0
R209	On	07/08/2014	9.06	Call			1,330.18000	1.33018	1,336,870	13.47	0.00	0	0
R209	On	07/08/2014	9.06	Put			166.38000	0.16638	128,910	13.47	0.00	0	0
R209	On	06/11/2014	9.05	Call			2,487.12000	2.48712	2,500,840	14.20	0.00	0	2,050
R209	On	06/11/2014	9.58	Call			5,016.24000	5.01624	5,043,760	14.54	0.00	0	0
R209	On	06/11/2014	8.99	Put			2,135.82000	2.13582	2,103,380	14.17	0.00	0	0
R209	On	06/11/2014	9.00	Call			2,290.77000	2.29077	2,303,240	14.17	0.00	0	1,640
R209	On	06/11/2014	9.00	Put			2,098.83000	2.09883	2,066,650	14.17	0.00	0	0
R209	On	06/11/2014	10.00	Call			7,383.03000	7.38303	7,418,960	14.82	0.00	0	0
R209	On	06/11/2014	10.00	Put			248.33000	0.24833	239,610	14.82	0.00	0	1,640
R209	On	06/11/2014	8.75	Call			1,447.49000	1.44749	1,454,290	14.04	0.00	0	2,200
R209	On	06/11/2014	9.05	Put			1,921.90000	1.92190	1,890,970	14.20	0.00	0	0
R209	On	06/11/2014	9.25	Call			3,353.57000	3.35357	3,372,580	14.33	0.00	0	0
R209	On	06/11/2014	9.25	Put			1,324.04000	1.32404	1,298,400	14.33	0.00	0	2,200
R209	On	06/11/2014	10.05	Call			7,671.68000	7.67168	7,708,430	14.82	0.00	0	0
R209	On	06/11/2014	10.05	Put			217.02000	0.21702	209,120	14.82	0.00	0	2,050
R209	On	06/11/2014	8.95	Put			2,288.30000	2.28830	2,254,890	14.14	0.00	0	0
R209	On	06/11/2014	9.58	Put			667.76000	0.66776	650,630	14.54	0.00	0	907
R209	On	06/11/2014	9.95	Call			7,093.55000	7.09355	7,128,670	14.79	0.00	0	0
R209	On	06/11/2014	9.95	Put			281.25000	0.28125	271,720	14.79	0.00	0	2,050
R209	On	06/11/2014	8.50	Call			832.83000	0.83283	835,580	13.91	0.00	0	5,500
R209	On	06/11/2014	8.50	Put			4,539.38000	4.53938	4,497,480	13.91	0.00	0	0
R209	On	06/11/2014	9.01	Put			2,062.46000	2.06246	2,030,530	14.18	0.00	0	0
R209	On	06/11/2014	9.50	Call			4,591.36000	4.59136	4,616,920	14.49	0.00	0	0
R209	On	06/11/2014	9.50	Put			794.24000	0.79424	775,150	14.49	0.00	0	5,500
R209	On	06/11/2014	8.99	Call			2,252.76000	2.25276	2,264,970	14.17	0.00	0	0
R209	On	06/11/2014	8.75	Put			3,166.42000	3.16642	3,128,570	14.04	0.00	0	0
R209	On	06/11/2014	8.95	Call			2,104.04000	2.10404	2,115,280	14.14	0.00	0	2,050
R209	On	06/11/2014	9.01	Call			2,329.29000	2.32929	2,342,010	14.18	0.00	0	0
R209	On	05/02/2015	9.24	Put			2,474.41000	2.47441	2,448,400	14.62	0.00	0	0
R209	On	05/02/2015	9.25	Put			2,443.91000	2.44391	2,418,070	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.26	Call			4,052.64000	4.05264	4,071,020	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,413.71000	2.41371	2,388,050	14.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,035.69000	3.03569	3,049,700	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			3,302.53000	3.30253	3,272,500	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,969.45000	3.96945	3,987,480	14.62	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,010.95000	4.01095	4,029,150	14.63	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,608.53000	3.60853	3,623,490	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			4,283.24000	4.28324	4,254,260	15.08	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,643.55000	3.64355	3,658,630	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			4,243.59000	4.24359	4,214,730	15.09	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,679.00000	3.67900	3,694,210	15.10	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			4,204.48000	4.20448	4,175,750	15.10	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												717,894,686.06	9,446	54,821
R210	On	07/08/2014	Bond Future			171.54814	171.54814	171.55739	171.55739			0.00	0	123
R210	On	06/11/2014	Bond Future			172.11282	172.11282	172.12075	172.12075			0.00	0	535
R210	On	05/02/2015	Bond Future			174.89657	174.89657	174.90771	174.90771			0.00	0	0
Total R210 Future												0.00	0	658
R210	On	07/08/2014	Bond Future	159.01	Call			12,547.39000	12.54739	12,538,140		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,567.39000	12.56739	12,558,140		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,557.39000	12.55739	12,548,140		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,130.75000	3.13075	3,122,820		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,120.75000	3.12075	3,112,820		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,110.75000	3.11075	3,102,820		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			92.29000	0.09229	103,430		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			102.29000	0.10229	113,430		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			82.29000	0.08229	93,430		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	658
R211	On	07/08/2014	Bond Future			130.68936	130.68936	130.69989	130.69989			0.00	0	390
R211	On	06/11/2014	Bond Future			132.67207	132.67207	132.68306	132.68306			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/02/2015	Bond Future			133.21586	133.21586	133.22786	133.22786			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,709.89000	2.70989	2,699,360		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,699.89000	2.69989	2,689,360		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			2,689.89000	2.68989	2,679,360		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,693.06000	2.69306	2,682,070		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,683.06000	2.68306	2,672,070		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,673.06000	2.67306	2,662,070		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			217.86000	0.21786	205,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			237.86000	0.23786	225,860		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			227.86000	0.22786	215,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			135.33409	135.33409	135.52619	135.52619			0.00	0	349
R212	On	06/11/2014	Bond Future			137.38735	137.38735	137.58254	137.58254			0.00	0	19,059
R212	On	05/02/2015	Bond Future			137.85098	137.85098	138.05018	138.05018			0.00	0	0
Total R212 Future												0.00	0	19,408
R212	On	07/08/2014	Bond Future	129.01	Call			6,516.19000	6.51619	6,324,090		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			6,536.19000	6.53619	6,344,090		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			6,526.19000	6.52619	6,334,090		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,582.54000	2.58254	2,387,350		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,572.54000	2.57254	2,377,350		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,592.54000	2.59254	2,397,350		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			40.18000	0.04018	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	159,020		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/02/2015	Bond Future	137.99	Call			60.18000	0.06018	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			0.00000	0.00000	139,020		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			50.18000	0.05018	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			0.00000	0.00000	149,020		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	19,408
R213	On	07/08/2014	Bond Future			8.76497	87.86297	8.74575	88.01080		12.08	2,034,730,659.26	23,158	15,508
R213	On	06/11/2014	Bond Future			8.83968	85.64341	8.81986	85.79357		12.25	1,357,790,622.14	15,854	17,786
R213	On	05/02/2015	Bond Future			8.90746	87.01842	8.88682	87.17254		12.64	0.00	0	0
R213	On	07/05/2015	Bond Future			8.95348	85.01899	8.93209	85.17691		13.24	0.00	0	0
Total R213 Future												3,392,521,281.40	39,012	33,294
R213	On	07/08/2014	Bond Future	8.84	Call			1,017.83000	1.01783	878,210	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			296.46000	0.29646	304,670	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,070.86000	1.07086	929,440	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			273.48000	0.27348	279,890	12.15	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,125.18000	1.12518	982,110	12.16	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			251.88000	0.25188	256,640	12.16	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,256.95000	2.25695	2,167,980	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			2,104.37000	2.10437	2,165,560	12.30	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,295.90000	2.29590	2,206,110	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			2,067.71000	2.06771	2,128,080	12.31	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,335.23000	2.33523	2,244,610	12.32	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,031.52000	2.03152	2,091,060	12.32	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,608.51000	4.60851	4,501,650	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,026.29000	2.02629	2,073,550	12.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,653.66000	4.65366	4,546,300	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,000.00000	2.00000	2,046,760	12.79	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,698.99000	4.69899	4,591,130	12.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,973.98000	1.97398	2,020,240	12.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,254.02000	3.25402	3,174,210	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			4,691.46000	4.69146	4,769,570	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,287.37000	3.28737	3,207,070	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			4,649.11000	4.64911	4,726,730	13.11	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,320.91000	3.32091	3,240,120	13.12	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			4,607.05000	4.60705	4,684,180	13.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												3,392,521,281.40	39,012	33,294
R214	On	07/08/2014	Bond Future			8.98459	77.93499	8.99538	77.84925		14.47	338,393,726.58	4,342	1,890
R214	On	06/11/2014	Bond Future			9.05343	75.81894	9.06450	75.73211		14.72	164,602,918.74	2,171	4,197
R214	On	05/02/2015	Bond Future			9.11616	77.03627	9.12738	76.94933		15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/05/2015	Bond Future			9.15998	75.11274	9.17138	75.02515		16.00	0.00	0	0
Total R214 Future												502,996,645.32	6,513	6,087
R214	On	07/08/2014	Bond Future	9.56	Call			4,270.07000	4.27007	4,354,840	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			1.52000	0.00152	0,550	14.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			4,126.42000	4.12642	4,210,890	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			2.04000	0.00204	0,770	14.91	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,198.29000	4.19829	4,282,920	14.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			1.76000	0.00176	0,650	14.92	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Call			2,871.51000	2.87151	2,911,140	14.86	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			1,822.19000	1.82219	1,774,990	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,059.80000	5.05980	5,119,120	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			767.67000	0.76767	740,160	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,114.55000	5.11455	5,174,260	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			751.53000	0.75153	724,410	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,169.47000	5.16947	5,229,570	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			735.67000	0.73567	708,940	15.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,953.74000	5.95374	6,018,970	15.27	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			541.65000	0.54165	520,050	15.27	0.00	0	2,500
R214	On	05/02/2015	Bond Future	9.50	Call			4,915.27000	4.91527	4,963,760	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			2,121.38000	2.12138	2,082,930	15.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			4,961.06000	4.96106	5,009,860	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,094.62000	2.09462	2,056,480	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,869.64000	4.86964	4,917,830	15.37	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			2,148.42000	2.14842	2,109,670	15.37	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,098.17000	4.09817	4,136,540	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			4,262.58000	4.26258	4,213,360	15.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,135.72000	4.13572	4,174,350	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			4,223.15000	4.22315	4,174,190	15.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,060.78000	4.06078	4,098,890	15.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			4,302.30000	4.30230	4,252,820	15.93	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												502,996,645.32	6,513	11,087
Total for Bond												18,952,089,968.49	192,981	436,164
IR CAN	On	07/08/2014	Can-Do Interest Rate			143.06069	143.06069	143.07170	143.07170			0.00	0	635
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.23109	145.23109	145.24258	145.24258			0.00	0	0
Total IR CANDO ICAA Future												0.00	0	635
Total For IR CANDO ICAA												0.00	0	635
Total for Can-Do Interest Rate												0.00	0	635
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			454.81900	454.81900	455.25000	455.25000				0.00	0	480
GOVI On 06/11/2014 GOVI			461.66200	461.66200	462.10100	462.10100				0.00	0	184
GOVI On 05/02/2015 GOVI			469.07300	469.07300	469.52600	469.52600				0.00	0	45
GOVI On 07/05/2015 GOVI			477.40800	477.40800	477.87600	477.87600				0.00	0	0
Total GOVI Future										0.00	0	709
GOVI On 07/08/2014 GOVI	460.00	Put			47,500.00000	4.75000	51,810,000			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			47,600.00000	4.76000	51,910,000			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			47,400.00000	4.74000	51,710,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			131,010.00000	13.10100	126,620,000			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			130,910.00000	13.09100	126,520,000			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			131,110.00000	13.11100	126,720,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/02/2015	GOVI	460.00	Call			95,260.00000	9.52600	90,730,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Call			95,160.00000	9.51600	90,630,000		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			95,360.00000	9.53600	90,830,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Call			278,860.00000	27.88600	274,180,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			278,760.00000	27.87600	274,080,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			278,660.00000	27.86600	273,980,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	709
Total for GOVI												0.00	0	709
AL12	On	07/08/2014	Index Future			498.99400	498.99400	499.39700	499.39700			0.00	0	0
AL12	On	06/11/2014	Index Future			506.50300	506.50300	506.91200	506.91200			0.00	0	0
AL12	On	05/02/2015	Index Future			514.63300	514.63300	515.05700	515.05700			0.00	0	0
AL12	On	07/05/2015	Index Future			523.77800	523.77800	524.21700	524.21700			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			426.94700	426.94700	427.27600	427.27600			0.00	0	0
AL37	On	06/11/2014	Index Future			433.37100	433.37100	433.70600	433.70600			0.00	0	0
AL37	On	05/02/2015	Index Future			440.32700	440.32700	440.67500	440.67500			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			501.20000	501.20000	502.23900	502.23900			0.00	0	0
AL7T	On	06/11/2014	Index Future			508.74100	508.74100	509.79700	509.79700			0.00	0	1
AL7T	On	05/02/2015	Index Future			516.90700	516.90700	517.98900	517.98900			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	07/08/2014	Index Future			456.10500	456.10500	456.48600	456.48600			0.00	0	393
ALBI	On	06/11/2014	Index Future			462.96800	462.96800	463.35500	463.35500			0.00	0	259
ALBI	On	05/02/2015	Index Future			470.39900	470.39900	470.80000	470.80000			0.00	0	0
ALBI	On	07/05/2015	Index Future			478.75900	478.75900	479.17300	479.17300			0.00	0	0
Total ALBI Future												0.00	0	652
Total For ALBI												0.00	0	652
IGOV	On	07/08/2014	Index Future			216.05500	216.05500	216.05200	216.05200			0.00	0	389
IGOV	On	06/11/2014	Index Future			219.33300	219.33300	219.33000	219.33000			0.00	0	804
IGOV	On	05/02/2015	Index Future			222.88000	222.88000	222.88100	222.88100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/05/2015 Index Future			226.86600	226.86600	226.87000	226.87000			0.00	0	0
Total IGOV Future									0.00	0	1,193
Total For IGOV									0.00	0	1,193
ILBI On 07/08/2014 Index Future			585.16800	585.16800	585.26300	585.26300			0.00	0	0
ILBI On 06/11/2014 Index Future			594.08700	594.08700	594.18400	594.18400			0.00	0	0
ILBI On 05/02/2015 Index Future			603.58800	603.58800	603.68900	603.68900			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	2,003
JIBAR f On 20/08/2014 Jibar Future			5.98000	94.02000	5.99000	94.01000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.03000	93.97000	6.03000	93.97000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.18000	93.82000	6.17000	93.83000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.33000	93.67000	6.29000	93.71000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.44000	93.56000	6.40000	93.60000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.59000	93.41000	6.54000	93.46000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.83000	93.17000	6.76000	93.24000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.05000	92.95000	6.96000	93.04000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.22000	92.78000	7.12000	92.88000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.38000	92.62000	7.27000	92.73000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.53000	92.47000	7.41000	92.59000			0.00	0	0
Total Jibar Future									0.00	0	40,850
Total For JIBAR FUTURE									0.00	0	40,850
Total for Jibar									0.00	0	40,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									18,952,089,968.49	192,981	480,361
AA02 On 28/03/2016 Spot Bond				100.62975		100.61120			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			7.24000	104.13523	7.24500	104.11137			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.85492		100.83413			0.00	0	0
Total AA04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.61500	105.88945	8.60500	105.90332				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				100.42112		100.39959				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			9.34500	103.61384	9.32000	103.71107				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.55058		101.52800				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				101.65666		101.63392				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			9.48000	97.61296	9.47000	97.62216				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.34000	103.35837	7.34500	103.33500		765,515,743,320,000.00		104,293,698,000	32,469,020,000	
Total AB06 SPOT								5,515,743,320,000.00		104,293,698,000	32,469,020,000	
Total For AB06								5,515,743,320,000.00		104,293,698,000	32,469,020,000	
AB08 On 03/05/2017 Spot Bond				100.04157		100.02090				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			8.73500	106.32249	8.71500	106.34687				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.41000	138.63198	1.41000	138.61844				0.00	0	0
Total ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.31000	271.36771	2.31000	271.33464				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				101.48868		101.46634				0.00	0	0
Total ABFN04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN04										0.00	0	0
ABFN04 On 17/03/2016 Spot Bond				101.63556		101.61642				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN06 On 17/03/2018 Spot Bond				100.98230		100.96142				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				101.02310		101.00140				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				101.05014		101.02790				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.59606		100.57634				0.00	0	10,000,000,000
Total ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN10 On 09/04/2017 Spot Bond				100.67784		100.65828				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.51047		100.49020				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10A On 15/03/2015 Spot Bond			8.00000	106.52059	8.00500	106.49489				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				101.59034		101.56649				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.70000	103.57015	7.70000	103.54855				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				100.95842		100.93676				0.00	2,800,000,000	1,400,000,000
Total ABL11B SPOT										0.00	2,800,000,000	1,400,000,000
Total For ABL11B										0.00	2,800,000,000	1,400,000,000
ABL12E On 08/03/2015 Spot Bond				101.52298		101.50071				0.00	8,400,000,000	4,200,000,000
Total ABL12B SPOT										0.00	8,400,000,000	4,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABL12B									0.00	8,400,000,000	4,200,000,000
ABL13 On 11/10/2016 Spot Bond				100.57412		100.54982			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				100.47151		100.44842			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				100.63070		100.60612			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				100.88309		100.86056			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				101.01851		100.99397			0.00	460,000,000	230,000,000
Total ABL17 SPOT									0.00	460,000,000	230,000,000
Total For ABL17									0.00	460,000,000	230,000,000
ABL18 On 25/09/2015 Spot Bond				100.82098		100.79573			0.00	0	0
Total ABL18 SPOT									0.00	0	0
Total For ABL18									0.00	0	0
ABL19 On 25/09/2018 Spot Bond				101.11165		101.08363			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			3.01000	131.04583	3.01000	131.02745			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			4.16000	118.97485	4.16000	118.95444		1,081,600,000,000.00		260,000,000	130,000,000
Total ABLI04 SPOT								1,081,600,000,000.00		260,000,000	130,000,000
Total For ABLI04								1,081,600,000,000.00		260,000,000	130,000,000
ABLI05 On 18/02/2018 Spot Bond			4.91000	105.21813	4.91000	105.19782		2,356,800,000,000.00		480,000,000	240,000,000
Total ABLI05 SPOT								2,356,800,000,000.00		480,000,000	240,000,000
Total For ABLI05								2,356,800,000,000.00		480,000,000	240,000,000
ABLI06 On 19/07/2020 Spot Bond			5.95000	105.56949	5.93000	105.65120		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			11.13500	108.40147	11.11500	108.40528		0.00		0	0
Total ABLS2A SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABL2A										0.00	0	0
ABLS2f On 13/07/2016 Spot Bond				100.74159		100.70705				0.00	0	0
Total ABL2B SPOT										0.00	0	0
Total For ABL2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.97888		100.95079				0.00	0	0
Total ABL3 SPOT										0.00	0	0
Total For ABL3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				101.03042		101.00098				0.00	0	0
Total ABL4 SPOT										0.00	0	0
Total For ABL4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				101.07942		101.04864				0.00	0	10,000,000
Total ABL5 SPOT										0.00	0	10,000,000
Total For ABL5										0.00	0	10,000,000
ABLS1f On 29/06/2019 Spot Bond			4.66000	112.70488	4.66000	112.68404				0.00	0	0
Total ABL1f SPOT										0.00	0	0
Total For ABL1f										0.00	0	0
ABN03f On 12/03/2015 Spot Bond			100.00000	61.97797	100.00000	61.82783				0.00	0	0
Total ABN03f SPOT										0.00	0	0
Total For ABN03f										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.05000	171.48464	2.05000	171.46496				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	161.33887	2.76000	161.31725				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			2.08000	173.44315	2.08000	173.42310				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	183.46808	1.84000	183.44807				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			8.13125	76.16849	8.11125	76.20128				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			8.13125	76.16849	8.11125	76.20128				0.00	0	0
Total ABN34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				93.37000		93.37000				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				100.90505		100.88311				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				93.27000		93.27000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				92.28000		92.29000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				92.64000		92.66000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				89.73000		89.73000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				89.13000		89.13000				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				100.54855		100.52907				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				100.42882		100.40794				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				88.78000		88.78000				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			7.24000	101.61367	7.24000	101.59405				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				88.81000		88.86000				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				91.68000		91.67000				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				89.12000		89.22000				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				100.74227		100.72273				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			7.53000	111.49956	7.53500	111.47167				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				100.41985		100.39737				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				86.40000		86.44000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				86.13000		86.18000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.66000	106.10264	2.66000	106.08875				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			2.54000	157.49777	2.54000	157.47760				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	209.08133	2.44000	209.05513				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				85.51000		85.61000				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			9.72000	92.05752	9.68500	92.21959				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				95.90000		95.92000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				102.90000		103.40000				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				102.77898		102.76023				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				91.81000		91.85000				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				100.10500		100.56000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.50956	9.63000	107.48193				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.74000	106.69388	9.70500	106.92476				0.00	0	0
Total ABN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.05000	91.03773	9.02500	91.12999			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.86000		103.31000			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				103.16000		103.05000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.83500	105.99657	9.80000	106.22494			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				88.65000		88.74000			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				101.16479		101.14293			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				100.12841		100.10699			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			8.28500	108.68984	8.26500	108.72920		53,024,000,000.00	6,400,000	1,435,800,000	
Total ABS10 SPOT								53,024,000,000.00	6,400,000	1,435,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS10									53,024,000,000.00	6,400,000	1,435,800,000
ABS11 On 09/04/2021 Spot Bond			9.05500	104.89052	9.03000	104.99000			0.00	0	1,500,000,000
Total ABS11 SPOT									0.00	0	1,500,000,000
Total For ABS11									0.00	0	1,500,000,000
ABS5 On 01/05/2015 Spot Bond			7.19000	102.95203	7.19500	102.92870			0.00	0	530,000,000
Total ABS5 SPOT									0.00	0	530,000,000
Total For ABS5									0.00	0	530,000,000
ABS6 On 01/06/2020 Spot Bond			8.96000	98.06885	8.93500	98.15466			2,728,320,000,000.00	304,500,000	894,100,000
Total ABS6 SPOT									2,728,320,000,000.00	304,500,000	894,100,000
Total For ABS6									2,728,320,000,000.00	304,500,000	894,100,000
ABS7 On 11/09/2026 Spot Bond			9.96000	95.46909	9.92500	95.67353			0.00	0	1,000,000,000
Total ABS7 SPOT									0.00	0	1,000,000,000
Total For ABS7									0.00	0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.89000	105.80216	7.89500	105.77233			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.12000	275.28527	2.12000	275.25314			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.35000	128.87369	1.35000	128.86136			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.10000	130.70009	2.08000	130.86181			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00501	100.00000	0.00499			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	61.66579	100.00000	61.51640			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.69000	107.08227	11.69500	107.04406			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				102.09395		102.06588			0.00	0	0
Total ACL029 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.94329	100.00000	3.93373				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				102.14717		102.11841				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03F On 20/08/2015 Spot Bond				102.90235		102.86367				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	23.50381	100.00000	23.44687				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				102.04072		102.01335				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	64.43870	11.00000	64.42028				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	23.50381	100.00000	23.44687				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL07E On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL07F On 20/09/2015 Spot Bond				101.06312		101.03906				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				101.16879		101.14245				0.00	0	0
Total ACL077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				101.01598		100.99293				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				101.04784		101.02410				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				101.06185		101.03781				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				100.15847		100.13581				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				100.15847		100.13581				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				100.15936		100.13656				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.99052		100.96801				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.15936		100.13656				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				100.15759		100.13504				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				90.65154		90.63288				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				101.29132		101.27147				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				100.85571		100.83341				0.00	0	0
Total ACL092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL092										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				101.02876		101.00544				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				101.06037		101.03637				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				101.07307		101.04880				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				101.04761		101.02388				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.99052		100.96802				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.48000	103.43926	9.45500	103.51872				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.20351		100.17968				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				100.87622		100.85377				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ 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
ACL12€ On 20/09/2016 Spot Bond				84.43417		84.41411				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				166.24662		166.57122				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				166.31397		166.63821				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.01590		100.99286				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				101.57111		101.55036				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				101.57111		101.55036				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL132 On 26/08/2014 Spot Bond				101.45479		101.43281				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.98405		100.96168				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.97640		100.95420				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.03292		102.01257				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				101.37860		101.35659				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.03198		102.01165				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.74854		100.72613				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				100.72001		100.69812				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				101.15059		101.12941				0.00	0	131,000,000
Total ACL142 SPOT										0.00	0	131,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL142										0.00	0	131,000,000
ACL142 On 20/12/2016 Spot Bond				102.79086		102.76915				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.48313		102.46291				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.01974		100.99662				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.99956		100.97687				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.89754		100.87704				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.87583		100.85579				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.91798		100.89703				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				100.99701		100.97437				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				100.95236		100.93068				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				100.90138		100.88079				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				100.91542		100.89454				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	103.84038	10.23000	103.81223				0.00	0	0
Total ACL161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.92929		100.90810				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				100.90776		100.88704				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				118.08644		119.29720				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			9.55500	102.17356	9.54500	102.18602				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				100.99311		100.97056				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	114.96824	1.75000	114.93146				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				101.21489		101.19533				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.91651		100.89560				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.96771		100.94605				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.99925		100.97692				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.93613		100.91517				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.99295		100.97075				0.00	0	0
Total ACL178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				101.49975		101.47911				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				102.94583		102.92443				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.84456		102.82450				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				100.92476		100.90404				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				102.16619		102.14511				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				100.99295		100.97075				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.97073		100.94866				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				101.02474		101.00151				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				101.04130		101.01771				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				101.49848		101.47917				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				101.77148		101.75203				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				101.04521		101.02153				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.04521		101.02153				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				101.10007		101.07555				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				100.97401		100.95222				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				101.10780		101.08279				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				103.32387		103.30158				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				101.10007		101.07555				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				93.55303		93.53452				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				101.06688		101.04274				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				101.04968		101.02626				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				119.10259		119.34850				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				120.81994		121.06931				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				100.91086		100.89044				0.00	0	0
Total ACL205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.90202		100.88179				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				101.45484		101.43511				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				100.92603		100.90528				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				100.92982		100.90898				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				100.96771		100.94605				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				100.91213		100.89168				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.91086		100.89044				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				101.00446		100.98166				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				101.88473		101.86192				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				100.13507		100.03049				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.13135		100.10804				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				101.20096		101.18353				0.00	0	0
Total ADCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				101.07014		101.05315				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				101.19527		101.17630				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	16.29594	100.00000	16.25646				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				101.49736		101.47710				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				101.65459		101.63222				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				101.75936		101.73559				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				100.39118		100.36945				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.42955		100.40579				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				100.48061		100.45414				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				100.37430		100.35453				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			8.07000	99.62062	8.05000	99.62987				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				100.48046		100.45506				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.55787		100.52835			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			8.53500	103.51063	8.52500	103.52466			32,433,000,000.00	3,800,000	3,500,000
Total AIR01 SPOT									32,433,000,000.00	3,800,000	3,500,000
Total For AIR01									32,433,000,000.00	3,800,000	3,500,000
AIR02 On 30/04/2023 Spot Bond			9.43500	116.25060	9.40000	116.44466			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	88.60912	100.00000	88.40111			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			7.34000	109.61245	7.34500	109.58331			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	83.83931	100.00000	83.65176			0.00	0	0
Total AIR03U SPOT									0.00	0	0
Total For AIR03U									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.46000	100.38576	9.42500	100.57965			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.52928	100.00000	14.49713			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.16000	100.59981	10.14000	100.72728			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.79000	162.27058	2.79000	162.24870			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				101.17653		101.15532			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond				101.05732		101.03912			0.00	0	0
Total ANG011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ANG011									0.00	0	0
ANG01: On 06/06/2015 Spot Bond				101.10945		101.09032			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.44837		100.42987			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				100.99025		100.97158			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				101.91560		101.88714			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				100.84886		100.82980			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				100.93613		100.91517			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.20762		101.17998			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				101.41356		101.38885			0.00	0	0
Total ASN013 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				99.54000		102.30500				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				97.99000		98.00000				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				101.25400		101.23211				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				97.41816		97.41816				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.69000	288.78395	2.69000	288.74583				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				93.95516		95.85824				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				98.81837		97.66877				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
BAR00: On 12/06/2018 Spot Bond				101.03582		101.01592				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				100.84764		100.82859				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				100.83498		100.81620				0.00	0	0
Total BAR003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.76275		100.74136			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			9.02500	106.01305	9.01500	106.02209			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				100.78767		100.76823			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.21677		101.19601			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				100.50736		100.56510			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				101.80730		101.78746			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				102.10919		102.08963			0.00	0	3,000,000,000
Total BAW18 SPOT									0.00	0	3,000,000,000
Total For BAW18									0.00	0	3,000,000,000
BAW19 On 05/12/2020 Spot Bond			9.62500	101.29147	9.60000	101.38191			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			7.49500	108.53564	7.50000	108.50818		54,973,576,500,000.00	7,334,700,000	1,844,300,000	
Total BAW2 SPOT								54,973,576,500,000.00	7,334,700,000	1,844,300,000	
Total For BAW2								54,973,576,500,000.00	7,334,700,000	1,844,300,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	32.64638	100.00000	32.50281			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.79248		100.76814			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				100.72160		100.69931			0.00	0	0
Total BAW6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW6										0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.68000	103.12814	7.68000	103.10671				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			8.88500	106.24759	8.86500	106.27744				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.10436	102.50725	11.07505	102.50211				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.07297	101.40469	11.05992	101.38239				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.11443	101.36088	11.09856	101.34043				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				101.05425		101.02410				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.15589	101.28945	11.13720	101.27239				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.97243	100.64939	11.91375	100.77903				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				101.07923		101.04839				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				101.07923		101.04839				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.07930		101.04846				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA1 On 31/03/2016 Spot Bond			11.35436	100.80654	11.32505	100.80078				0.00	0	0
Total BAYA12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.28396	101.33823	11.25767	101.32952				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			11.07297	101.40469	11.05992	101.38239				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			11.21057	101.46983	11.19224	101.45705				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			10.38802	101.03510	10.35951	101.03792				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				101.02433		100.99499				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				101.00571		100.97736				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.00571		100.97736				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2014 Spot Bond				100.95160		100.92474				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				99.96720		99.96720				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.91706	100.47746	10.91878	100.44537				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.66000	99.72004	11.64000	99.73718				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.97620		100.94867				0.00	0	0
Total BAYA25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.58500	97.47284	11.56500	97.49370				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				99.96718		99.96718				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.92953		100.90279				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	100.92665	9.28000	100.90150				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.99096		100.96302				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			11.42500	97.30758	11.41500	97.24649				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				100.96144		100.93431				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				100.98604		100.95824				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				100.98604		100.95824				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.83982		99.83982				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.94962		100.92282				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				101.00408		100.97531				0.00	0	0
Total BAYA39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2014 Spot Bond				100.90879		100.88936				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				99.96721		99.96721				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				101.00408		100.97531				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.95159		100.92474				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA4 On 31/03/2017 Spot Bond				100.96947		100.94165				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				101.00418		100.97541				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				100.72448		100.70332				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			14.10436	102.78911	14.07505	102.77536				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			15.33957	101.57684	15.30045	101.61282				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			14.23014	101.42640	14.20139	101.42465				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				101.30421		101.26762				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				101.30421		101.26762				0.00	0	0
Total BAYB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.30421		101.26762				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				101.35289		101.31494				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				101.13328		101.10140				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	18.91051	100.00000	18.87463				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.44485	100.00000	20.39533				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.60711	100.00000	18.56204				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	11.48587	100.00000	11.45805				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	11.48587	100.00000	11.45805				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.88697	100.00000	13.85333				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	12.03282	100.00000	12.00367				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				100.33310		100.31389				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				100.30860		100.28821				0.00	0	0
Total BCJ04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.51262		100.49363			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.54510		100.52502			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.82098	100.00000	7.80204			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.82098	100.00000	7.80204			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84U On 05/09/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BCP85U On 24/10/2014 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	177.91550	2.02000	177.89528			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			8.35500	145.97371	8.32000	146.61559			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			8.35500	146.33558	8.32000	146.97269			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			8.74000	97.52325	8.70500	97.76799			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				101.23163		101.20944			0.00	0	0
Total BD311E SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.93880		100.91740				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.02500	99.72631	8.01500	99.73556				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				101.41246		101.39258				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.32802		100.30641				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.33449		100.31247				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.35603		100.33266				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				100.37754		100.35283				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				100.43741		100.40894				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	21.80137	100.00000	21.74856				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				100.13721		100.11622				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				100.14376		100.12183				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				100.14656		100.12423				0.00	0	0
Total BG32A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.14750		100.12503				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				100.15870		100.13462				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				100.17361		100.14738				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	13.65160	100.00000	13.61853				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	13.65160	100.00000	13.61853				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.94278		100.92277				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				101.01757		100.99605				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				101.03795		101.01603				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			8.43500	104.26694	8.41500	104.28984				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				101.09910		101.07594				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				101.20762		101.18227				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	9.74462	100.00000	9.72102				0.00	0	0
Total BG42DU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	9.74462	100.00000	9.72102			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID01 On 06/08/2014 Spot Bond			7.05000	100.00000	7.05000	99.98069			0.00	0	0
Total BID01 SPOT									0.00	0	0
Total For BID01									0.00	0	0
BID04 On 23/11/2017 Spot Bond				102.20842		102.18827			0.00	400,000,000	100,000,000
Total BID04 SPOT									0.00	400,000,000	100,000,000
Total For BID04									0.00	400,000,000	100,000,000
BID05 On 26/06/2019 Spot Bond				100.70431		100.68370			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.72500	101.38939	8.71500	101.40508			0.00	0	1,500,000,000
Total BID06 SPOT									0.00	0	1,500,000,000
Total For BID06									0.00	0	1,500,000,000
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BIDC36 SPOT									0.00	0	0
Total For BIDC36									0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				99.49167		99.47414			0.00	0	0
Total BIDC39 SPOT									0.00	0	0
Total For BIDC39									0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				98.76382		98.74640			0.00	0	0
Total BIDC40 SPOT									0.00	0	0
Total For BIDC40									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.34127		101.32268			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				101.56190		101.54040			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				101.33373		101.31565			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				101.40296		101.38397			0.00	0	0
Total BLG1C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				101.52881		101.50813			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				102.05249		102.02477			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				102.90478		102.86544			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	61.53328	100.00000	61.38421			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.28341		100.25842			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.29152		100.26587			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	19.18058	100.00000	19.13410			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				100.98016		100.95957			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.64628		101.62445			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.50000	104.60845	7.50000	104.58734		19,500,000,000.00	2,600,000	2,400,000	
Total CBL06 SPOT								19,500,000,000.00	2,600,000	2,400,000	
Total For CBL06								19,500,000,000.00	2,600,000	2,400,000	
CBL08 On 02/11/2016 Spot Bond			9.53500	112.65018	9.51500	112.66359		0.00	0	2,436,700,000	
Total CBL08 SPOT								0.00	0	2,436,700,000	
Total For CBL08								0.00	0	2,436,700,000	
CBL09 On 29/01/2017 Spot Bond				100.24096		100.20940		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.18500	104.71423	9.16500	104.72090			17,451,500,000.00	1,900,000	621,700,000
Total CBL11 SPOT									17,451,500,000.00	1,900,000	621,700,000
Total For CBL11									17,451,500,000.00	1,900,000	621,700,000
CBL12 On 06/09/2018 Spot Bond			11.33500	104.63645	11.32500	104.63712			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				100.06078		100.10824			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			11.58500	100.03284	11.57500	100.03647			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				101.78518		101.76375			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			9.42500	102.06147	9.40500	102.08403			143,260,000,000.00	15,200,000	6,900,000
Total CBL16 SPOT									143,260,000,000.00	15,200,000	6,900,000
Total For CBL16									143,260,000,000.00	15,200,000	6,900,000
CBL17 On 23/08/2019 Spot Bond				102.11113		102.08118			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			12.02500	101.42314	12.01500	101.42664			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.85134		100.83325			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				101.39571		101.36654			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				99.99997		99.98070			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			10.37500	94.12827	10.35000	94.20343			0.00	0	0
Total CBL22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.18500	115.20734	10.15000	115.39642				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.03500	111.45853	10.00000	111.65928				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			9.36500	116.25319	9.33000	116.47574				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				101.75148		101.72018				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			11.78500	104.63988	11.76500	104.63663				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				99.79967		99.77468				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				101.96364		101.93543				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				101.24555		101.21865				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.41090		100.38243				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.65044		100.60586				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				101.50270		101.47704				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				101.51648		101.49236				0.00	0	0
Total CIG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.85459		100.82990				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.88928		100.86364				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.92938		100.90265				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				102.82582		102.78814				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				102.79605		102.75877				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				102.95337		102.91401				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				99.82127		99.79828				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				101.01601		100.99296				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				101.93455		101.91472				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				101.32969		101.30187				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.96950	10.11000	100.94245				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN185 On 15/06/2016 Spot Bond				101.32969		101.30187				0.00	0	0
Total CLN185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.59456		100.57287				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	120.35704	2.76000	120.34083				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				104.44527		104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	120.38041	3.14000	120.36298				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.55471	8.25000	103.53195				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2016 Spot Bond				101.32969		101.30187				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				101.32969		101.30187				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	119.94580	3.10000	119.92870				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	119.61766	2.40000	119.60284				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				101.44079		101.40859				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.55461		100.53573				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.43134		100.41034				0.00	0	0
Total CLN214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.59000	102.42505	8.59500	102.39169				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.64030		100.62089				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.63146		100.61229				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.33687		100.31576				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.34575		100.32309				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.64000	102.53869	8.64500	102.50513				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.64000	102.53869	8.64500	102.50513				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.69000	101.33481	8.69500	101.30085				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				101.04150		101.01790				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				101.15102		101.12507				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				100.58060		100.56080				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				100.58060		100.56080				0.00	0	0
Total CLN231 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN231										0.00	0	0
CLN231 On 15/06/2016 Spot Bond				101.43133		101.40144				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				99.84471		99.82461				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				101.05630		101.03239				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				101.43571		101.41411				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				101.52795		101.50506				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	104.20046	9.35000	104.17416				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.20046	9.35000	104.17416				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				101.43564		101.41405				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				101.43957		101.41792				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				90.88795		90.88795				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				102.35192		102.31737				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				101.20012		101.18088				0.00	0	0
Total CLN248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				102.30684		102.27293				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				101.08778		101.06830				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				101.08778		101.06830				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				101.08778		101.06830				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				101.08778		101.06830				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				101.08778		101.06830				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				101.15704		101.13728				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				101.33877		101.31737				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				101.45683		101.43557				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.45683		101.43557				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				101.45683		101.43557				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				101.45683		101.43557				0.00	0	0
Total CLN260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				101.34399		101.32245				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.35500	104.55540	9.34500	104.56667				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 18/08/2014 Spot Bond				101.51709		101.49710				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.68925		100.66864				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				101.18801		101.16127				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 24/02/2017 Spot Bond				102.18814		102.15653				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.37950		101.35852				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.37347		101.35263				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.42712		101.40560				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				101.53121		101.50975				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				101.73032		101.70458				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				101.62807		101.60685				0.00	0	0
Total CLN278 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				103.83783		103.81599				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				102.33932		102.31894				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				101.19459		101.17477				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				101.02634		101.00637				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				100.92350		100.90280				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.32065		100.30045				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				101.96463		101.94350				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				101.22245		101.19758				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				100.97240		100.94723				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				103.62774		103.60611				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				100.86459		100.83963				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				100.96130		100.93641				0.00	0	0
Total CLN294 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.73187		100.70660				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				101.11410		101.08895				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.86463		100.83966				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				100.86463		100.83966				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				100.85297		100.82883				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				121.47362		121.47362				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.53671		102.51368				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				121.60015		121.60015				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				120.98486		120.98486				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				121.39411		121.39411				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				118.28936		118.28936				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				118.29872		118.29872				0.00	0	0
Total CLN311 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				99.81015		99.78647				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.00000	94.34696	10.96500	94.49703				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.52000	95.95373	11.48500	96.10298				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				100.81344		100.79039				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				101.11518		101.09032				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				99.81451		99.79138				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				100.27865		100.25715				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				100.14106		100.11753				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.32119	8.80500	102.29724				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				100.97401		100.95222				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				100.28140		100.25969				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				114.70200		114.70200				0.00	0	0
Total CLN324 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.02070		100.99789				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				101.03960		101.01640				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.11266		101.08786				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				101.06704		101.04290				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				101.49931		101.46586				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				101.49931		101.46586				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				104.36784		104.33417				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				101.16892		101.14259				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.81344		100.79039				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				104.88795		104.88795				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				104.88999		104.88999				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.19726		100.17530				0.00	0	0
Total CLN339 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.29734		101.26852				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.81839		100.79519				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				101.48979		101.45655				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				101.21958		101.19216				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				100.92676		100.90563				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				101.07740		101.05338				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				100.19537		100.17362				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				99.89383		99.87263				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.79366		100.77114				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				100.18762		100.16546				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				101.91498		101.88733				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN352 On 24/02/2017 Spot Bond				101.91498		101.88733				0.00	0	0
Total CLN352 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				101.42035		101.39920				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				101.47633		101.44360				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 24/02/2017 Spot Bond				102.06137		102.03159				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN356 On 24/02/2017 Spot Bond				101.99306		101.96429				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.15169		100.13000				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.27693		100.25557				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.88305		100.86323				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	103.90169	10.55000	103.81464				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.18000	106.13988	10.14500	106.26936				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				102.86547		102.84340				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97382				0.00	0	0
Total CLN364 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.32000	108.45779	12.28500	108.55186				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97273				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			12.35000	101.90643	12.31500	101.99060				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			10.78000	101.89549	10.74500	101.99482				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97273				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				100.20349		100.18083				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				101.18813		101.16168				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				101.09126		101.06693				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				100.39250		100.36788				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				100.97401		100.95222				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.85001		100.82595				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			9.67500	104.35613	9.65000	104.37927				0.00	0	0
Total CLN376 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.08018		101.05068				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.08119		101.05707				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	103.95976	10.55000	103.93072				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	98.27331	11.00000	98.18125				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.31946		100.29839				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.36395		100.33961				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.30937		100.28760				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.11000	100.75846	12.07500	100.66160				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.37264		100.34593				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.19424		100.17262				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.19248		100.16837				0.00	0	50,000,000
Total CLN387 SPOT										0.00	0	50,000,000
Total For CLN387										0.00	0	50,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	39.52997	7.01000	39.52264				0.00	0	0
Total CLN42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				156.10202		157.18214				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			8.74000	136.26331	8.70500	136.47119				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			8.35500	145.97371	8.32000	146.61559				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			8.35500	146.33558	8.32000	146.97269				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				91.57592		91.55678				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				91.50389		91.48458				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.58225		100.55857				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.58225		100.55857				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				101.05421		101.03034				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				100.98287		100.96053				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				100.99694		100.97430				0.00	0	0
Total CLNF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2013 Spot Bond				100.57252					0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.99295		100.97075			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				100.27865		100.25715			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				100.89949		100.87932			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				100.94876		100.92753			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				100.94245		100.92135			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.39819		100.37706			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.68430		101.65909			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				100.48823		100.46364			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.14000	107.42596	9.14500	107.39443			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.83500	102.02936	8.81500	102.06940		15,019,500,000.00	1,700,000	731,600,000	
Total COJ04 SPOT								15,019,500,000.00	1,700,000	731,600,000	
Total For COJ04								15,019,500,000.00	1,700,000	731,600,000	
COJ05 On 05/06/2023 Spot Bond			10.28500	113.00173	10.26000	113.12434		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.49000	104.58005	8.49500	104.54993				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			9.87500	108.28660	9.85000	108.38130				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.96000	102.94672	9.92500	103.13823				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.31000	96.32140	10.27500	96.48371				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.08500	97.29909	11.05000	97.50321				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.08500	90.21133	11.05000	90.40925				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				101.51867		101.49738				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				101.44539		101.42272				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				101.31273		101.29178				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				100.49390		100.55159				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.13672		100.11963				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.19500	99.94902	11.17000	100.05599				0.00	0	28,300,000,000
Total CPV01 SPOT										0.00	0	28,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPV01										0.00	0	28,300,000,000
DEN38 On 10/06/2018 Spot Bond			100.00000	12.81992	100.00000	12.78886				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	4.09967	100.00000	4.07939				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	14.77830	100.00000	14.70120				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.23803		100.21816				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			8.16000	98.86435	8.14000	98.89629				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				101.18136		101.16421				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				101.04370		101.02661				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				101.26656		101.24939				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	78.81981	100.00000	78.65560				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.15222		101.13138				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	101.55199				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				101.13895		101.12027				0.00	0	0
Total DLTC04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTC04									0.00	0	0
DLTC04 On 15/08/2014 Spot Bond				100.36918		100.35240			0.00	0	0
Total DLTC05 SPOT									0.00	0	0
Total For DLTC05									0.00	0	0
DLTC05 On 13/01/2015 Spot Bond				100.41692		100.39796			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.68822		100.65533			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL002 On 20/09/2018 Spot Bond				101.29483		101.26606			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.44989		100.41514			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 22/03/2019 Spot Bond				100.22400		100.19194			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.98940		100.95851			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.87500	101.97416	8.85000	102.07730			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.37000	115.12925	7.37500	115.09719			0.00	0	660,000,000
Total DV21 SPOT									0.00	0	660,000,000
Total For DV21									0.00	0	660,000,000
DV22 On 07/02/2020 Spot Bond			8.50000	104.08174	8.47500	104.16877		134,300,000,000.00		15,800,000	5,936,600,000
Total DV22 SPOT								134,300,000,000.00		15,800,000	5,936,600,000
Total For DV22								134,300,000,000.00		15,800,000	5,936,600,000
DV23 On 27/02/2023 Spot Bond			9.06000	109.92335	9.02500	110.10954		25,368,000,000.00		2,800,000	4,379,200,000
Total DV23 SPOT								25,368,000,000.00		2,800,000	4,379,200,000
Total For DV23								25,368,000,000.00		2,800,000	4,379,200,000
DV24 On 18/02/2024 Spot Bond			9.16000	107.83947	9.12500	108.03742		0.00		0	0
Total DV24 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.71000	107.71171	9.69000	107.84114				0.00	0	300,000,000
Total DV29 SPOT										0.00	0	300,000,000
Total For DV29										0.00	0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.99755		100.97939				0.00	0	0
Total DVC003 SPOT										0.00	0	0
Total For DVC003										0.00	0	0
DVC00: On 12/12/2014 Spot Bond				100.71160		100.69417				0.00	0	0
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC00: On 23/06/2015 Spot Bond				100.72894		100.71100				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC00: On 29/06/2015 Spot Bond				100.62551		100.60760				0.00	200,000,000	100,000,000
Total DVC006 SPOT										0.00	200,000,000	100,000,000
Total For DVC006										0.00	200,000,000	100,000,000
DVF16 On 19/11/2016 Spot Bond				101.57720		101.55834				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				100.87553		100.85641				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			8.15000	125.13192	8.12500	125.23954				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				101.43948		101.40574				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	134.86134	0.10000	134.85301			40,000,000,000.00	400,000,000	2,000,000,000
Total EL15 SPOT									40,000,000,000.00	400,000,000	2,000,000,000
Total For EL15									40,000,000,000.00	400,000,000	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.97000	123.47318	1.97000	123.45932			5,910,000,000,000.00	3,000,000,000	8,200,000,000
Total EL28 SPOT									5,910,000,000,000.00	3,000,000,000	8,200,000,000
Total For EL28									5,910,000,000,000.00	3,000,000,000	8,200,000,000
EL29 On 19/11/2029 Spot Bond			1.99000	110.67499	1.99000	110.66249			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			2.12500	108.75321	2.12500	108.74054			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.15500	101.34853	2.15500	101.33661			0.00	0	12,100,000,000
Total EL31 SPOT									0.00	0	12,100,000,000
Total For EL31									0.00	0	12,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.77500	103.74286	9.75000	103.82971			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			9.62500	109.54945	9.60000	109.64573			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.13500	102.01744	10.10000	102.20328			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			10.40000	96.42866	10.38000	96.48777			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.48500	104.03683	10.46500	104.10118			0.00	0	4,666,666,200
Total EMM05 SPOT									0.00	0	4,666,666,200
Total For EMM05									0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				101.63419		101.53937			0.00	1,520,000,000	1,620,000,000
Total EPF001 SPOT									0.00	1,520,000,000	1,620,000,000

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 EPF001										0.00	1,520,000,000	1,620,000,000
EPF002 On 28/05/2018 Spot Bond				101.36288		101.34199				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.95967		100.94085				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				99.98284		99.96552				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				101.39790		101.37944				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				101.40867		101.39008				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				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	86.75882	100.00000	86.55983				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	97.85523	100.00000	97.59358				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	61.10621	100.00000	60.91544				0.00	0	37,000,000
Total EQ209U SPOT										0.00	0	37,000,000
Total For EQ209U										0.00	0	37,000,000
EQ210U On 14/08/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total EQ210U SPOT										0.00	0	0
Total For EQ210U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.05762	3.00000	131.03919				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			11.55000	102.37828	11.55500	102.34282				0.00	0	0
Total EQS02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				104.05694		104.03278				0.00	0	100,000,000
Total EQS04 SPOT										0.00	0	100,000,000
Total For EQS04										0.00	0	100,000,000
EQS05 On 25/04/2017 Spot Bond				100.21375		100.18855				0.00	0	19,000,000
Total EQS05 SPOT										0.00	0	19,000,000
Total For EQS05										0.00	0	19,000,000
EQS06 On 09/04/2018 Spot Bond				100.99197		100.96819				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.00500	98.72224	9.99500	98.72532				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				100.69064		100.66785				0.00	0	54,000,000
Total EQS08A SPOT										0.00	0	54,000,000
Total For EQS08A										0.00	0	54,000,000
EQS09 On 28/11/2016 Spot Bond				101.47925		101.45724				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				99.73402		101.77416				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				99.75489		101.63561				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				101.62479		101.60338				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				99.72917		101.80609				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.78627		101.76275				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				99.77261		101.51838				0.00	0	0
Total ERSA11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA11									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.25831		102.05474			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				101.50632		101.48646			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				101.57094		101.55024			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				101.49339		101.47371			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				101.54725		101.52685			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			6.96000	104.15727	6.96500	104.13269			0.00	0	10,200,000,000
Total ES15 SPOT									0.00	0	10,200,000,000
Total For ES15									0.00	0	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.84500	107.15055	7.83500	107.16055		42,363,000,000.00	5,400,000	14,504,900,000	
Total ES18 SPOT								42,363,000,000.00	5,400,000	14,504,900,000	
Total For ES18								42,363,000,000.00	5,400,000	14,504,900,000	
ES23 On 25/01/2023 Spot Bond			8.61000	108.55660	8.57500	108.75052		192,291,435,000.00	22,333,500	5,336,220,300	
Total ES23 SPOT								192,291,435,000.00	22,333,500	5,336,220,300	
Total For ES23								192,291,435,000.00	22,333,500	5,336,220,300	
ES26 On 02/04/2026 Spot Bond			8.95500	94.78925	8.92000	95.00364		70,067,502,000,000.00	7,824,400,000	8,832,300,000	
Total ES26 SPOT								70,067,502,000,000.00	7,824,400,000	8,832,300,000	
Total For ES26								70,067,502,000,000.00	7,824,400,000	8,832,300,000	
ES33 On 15/09/2033 Spot Bond			9.58500	84.80240	9.59000	84.74352		21,285,409,500,000.00	2,220,700,000	124,118,900,000	
Total ES33 SPOT								21,285,409,500,000.00	2,220,700,000	124,118,900,000	
Total For ES33								21,285,409,500,000.00	2,220,700,000	124,118,900,000	
ES42 On 25/04/2042 Spot Bond			9.78000	90.20691	9.79000	90.09840		7,824,000,000,000.00	800,000,000	16,500,000,000	
Total ES42 SPOT								7,824,000,000,000.00	800,000,000	16,500,000,000	
Total For ES42								7,824,000,000,000.00	800,000,000	16,500,000,000	
EXX01 On 19/05/2017 Spot Bond				101.62483		101.60327			0.00	0	0
Total EXX01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				101.67868		101.65643			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				101.46922		101.44716			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				100.38163		100.35998			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				100.82244		100.80095			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				101.27374		101.25356			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				100.49226		100.47270			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				102.72077		102.70238			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	10.36145	100.00000	10.33635			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	10.08389	100.00000	10.05946			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				100.91859		100.89851			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.95761		100.93673			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				101.03540		101.01294			0.00	0	0
Total FR2A4C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.11287		101.08884				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			6.79000	103.72814	6.79500	103.70842				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.42500	97.79559	9.41500	97.80550				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.00781		100.98914				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				101.00773		100.98907				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				100.26238		100.23916				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				104.85073		104.83045				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.42721		101.40445				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.45199		101.42884				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.37500	99.94540	10.35000	100.03668				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.22500	104.09982	11.21500	104.10321				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				99.65605		99.62880				0.00	0	0
Total FRBC22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.20000	129.82008	2.18000	129.98020				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	274.66222	2.15000	274.62994				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.37000	109.02170	2.37000	109.00827				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			2.52000	157.85542	2.52000	157.83531				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.33000	212.43228	2.33000	212.40627				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			7.80000	111.20433	7.80500	111.17574				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			7.86400	61.33551	7.86700	61.31360				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.46800	38.74703	9.46800	38.73760				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.70000	37.44429	9.70000	37.43482				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	67.36808	100.00000	67.24026				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	69.68918	100.00000	69.55696				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				102.26764		102.23429				0.00	0	0
Total FRC101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC101										0.00	0	0
FRC101 On 24/02/2017 Spot Bond				102.20491		102.17245				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC105 On 24/02/2017 Spot Bond				102.20491		102.17245				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC106 On 03/06/2021 Spot Bond				101.73472		101.70652				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				102.16766		102.13573				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				101.18165		101.15504				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				101.38797		101.35897				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				101.01606		100.99302				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				101.12054		101.09525				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				101.36765		101.33905				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				101.10007		101.07555				0.00	0	0
Total FRC118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				101.04591		101.02256				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.19593		101.16934				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.08119		101.05707				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				101.15292		101.12725				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				101.43258		101.40080				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				101.38880		101.35797				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.23363	100.09221	15.19670				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.97654		100.95469				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				112.59686		112.43280				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				101.17629		101.14978				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				101.32136		101.29174				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				102.02843		101.99847				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				104.51568		104.47968				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				101.09497		101.07023				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.10774		101.08272				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				101.00709		100.98424				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				101.02448		101.00159				0.00	0	0
Total FRC154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.35749		101.32736				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.00556		100.98309				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.61193	13.22500	58.59121				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.94498		100.92382				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.94623		100.92505				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.42335		101.39154				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.99168		100.96951				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.61500	97.09210	3.61500	97.07692				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.03709		101.01393				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.03709		101.01393				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				103.69347		103.66952				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.81344		100.79039				0.00	0	0
Total FRC173 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.08157		99.05883			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				97.22858		97.40178			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				100.97401		100.95222			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				100.95003		100.92876			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	99.97409			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				101.12147		101.09649			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				99.89493		101.74435			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	99.97436			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				100.21795		100.19369			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				101.29483		101.26606			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				101.01439		100.99172			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.29358		101.26484			0.00	0	0
Total FRC185 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.93866		100.91764				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				102.69437		102.65539				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				101.02448		101.00159				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				101.02448		101.00159				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				100.94284		100.92283				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				100.68832		100.66698				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				100.72818		100.70569				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				100.96127		100.94142				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				100.53923		100.51866				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				101.08496		101.06077				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				100.52172		100.50105				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.94344		100.92356				0.00	0	0
Total FRC197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.50054		100.47991				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.50200		100.48131				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.40859		100.38558				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.36815		100.34717				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.40859		100.38558				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.36653		100.34563				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				99.99973		99.97857				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.00000	8.75000	99.97648				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.89198		100.87041				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.88681	100.00000	9.84444				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	9.02009	100.00000	8.98144				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.09875		101.07392				0.00	0	0
Total FRC37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.09242		101.06772				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.26342		101.24022				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.20224		100.17848				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	119.44809	3.42000	119.58964				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				101.11279		101.08766				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				101.12425		101.09887				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	119.60773	3.40000	119.74956				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.69000	127.21249	1.69000	127.19911				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	119.44809	3.42000	119.58964				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.67000	124.85653	2.67000	124.84015				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.74000	131.88946	2.74000	131.87183				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				100.22684		100.20033				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				94.04142		94.28965				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				101.52612		101.49431				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				101.55319		101.52083				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				100.96500		100.94304				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				101.10519		101.08022				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				103.14157		103.11640				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				101.29347		101.26445				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				101.24516		101.21718				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				101.05347		101.02996				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				101.41778		101.38817				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				101.05221		101.02872				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				102.93164		102.90124				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				90.64890		90.89801				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				90.16800		90.41074				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				100.90882		100.88949				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.17022	100.00000	10.14558				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	24.61231	100.00000	24.55268				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	59.06061	100.00000	58.87623				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.81000	149.23459	4.81000	149.20650				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.93898		100.92025				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				101.75891		101.88535				0.00	10,000,000,000	5,000,000,000
Total FRJ16 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FRJ16										0.00	10,000,000,000	5,000,000,000
FRJ17 On 04/04/2017 Spot Bond				101.92836		101.90889				0.00	200,000,000	2,600,000,000
Total FRJ17 SPOT										0.00	200,000,000	2,600,000,000
Total For FRJ17										0.00	200,000,000	2,600,000,000
FRJ18 On 21/02/2018 Spot Bond				103.35376		103.33496				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.88403		100.86399				0.00	0	22,400,000
Total FRJ19 SPOT										0.00	0	22,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ19									0.00	0	22,400,000
FRJ20 On 20/09/2020 Spot Bond				100.19835		100.17723			0.00	0	21,500,000
Total FRJ20 SPOT									0.00	0	21,500,000
Total For FRJ20									0.00	0	21,500,000
FRJ21 On 15/09/2021 Spot Bond				100.89496		100.83611			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.19800	97.42009	2.18800	97.68113			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.52000	129.89867	2.52500	129.76312			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.31619		100.29531			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 10/11/2015 Spot Bond				103.79000		103.79000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.13592		100.11890			0.00	0	0
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.16646		100.14264			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.66000	104.84027	2.66500	104.73280			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.64000	203.15307	2.64000	203.12651			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			2.63000	105.40483	2.63500	105.29676				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				100.54805		100.53023				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	202.28170	2.67000	202.25509				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				100.20499		100.17932				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.47000	108.00509	2.47000	107.99150				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.72000	103.72206	2.72500	103.61578				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.66795		100.65032				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond			100.00000	44.44444	100.00000	44.37848				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	264.32492	2.66000	264.29022				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			2.16000	274.45492	2.16000	274.42258				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			2.88000	260.01048	2.88000	259.97481				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	126.62191	2.55000	126.77625				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				100.19066		100.16825				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.10000	126.70372	2.08000	126.86049				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				100.35584		100.33255				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				100.60998		100.58772				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.03959		100.01975				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			2.50000	104.61430	2.50500	104.49339				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	19.46884	104.97509	19.41959				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	23.67646	101.07593	23.61855				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.84907	100.44759	15.81051				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	22.03945	100.76967	21.98569				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	114.51250	2.16000	114.49902				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			2.33000	109.43133	2.33000	109.41799				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.51479		98.51369				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.36000	109.12394	2.36000	109.11055				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				101.60766		101.58264				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			2.36000	342.53081	2.36000	342.48861				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				101.93057		101.90888				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				99.96089		99.94115				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				101.73352		101.71406				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				101.47649		101.45379				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				101.32315		101.30314				0.00	0	0
Total FRS97 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS97									0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.57487		100.55230			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			5.80500	103.82069	5.80500	103.80425			0.00	0	7,450,000,000
Total FRX14 SPOT									0.00	0	7,450,000,000
Total For FRX14									0.00	0	7,450,000,000
FRX15 On 14/03/2015 Spot Bond			6.76000	104.59790	6.76500	104.57603			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.56000	103.96080	7.56500	103.93020			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			7.97500	104.73258	7.95500	104.76503			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.17500	110.52274	8.08500	110.79382			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.73000	103.12822	8.64500	103.46114		63,729,000,000.00		7,300,000	776,700,000
Total FRX19 SPOT								63,729,000,000.00		7,300,000	776,700,000
Total For FRX19								63,729,000,000.00		7,300,000	776,700,000
FRX20 On 01/10/2020 Spot Bond			8.92500	102.20086	8.82000	102.66488			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			9.45000	93.50377	9.41500	93.67003			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			9.60500	109.05112	9.57000	109.26136			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.90500	100.44599	9.87000	100.65934			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.21000	98.73261	10.19000	98.85704			0.00	0	0
Total FRX31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.40500	80.38201	10.41500	80.28617				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS1A1 SPOT										0.00	0	0
Total For FS1A1										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.82463		100.80569				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				100.85659		100.83696				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				100.86936		100.84946				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				100.90123		100.88064				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				100.95225		100.93057				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				100.99050		100.96800				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				101.15608		101.13002				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				101.31635		101.29842				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				101.38670		101.36785				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				101.45052		101.43084				0.00	0	0
Total FS2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.46547		101.44560				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				101.50803		101.48761				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.57193		101.55067				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				101.62516		101.60322				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				101.85934		101.83433				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				100.75114		100.72941				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				101.03402		101.01376				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			9.23500	103.58920	9.21500	103.61047				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	100.00000				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GPT30 On 06/11/2014 Spot Bond			100.00000	82.34584	100.00000	79.69432				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				98.61025		98.59330				0.00	0	0
Total GRB96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.22843		100.20936				0.00	7,153,576	3,576,788
Total GRH1A1 SPOT										0.00	7,153,576	3,576,788
Total For GRH1A1										0.00	7,153,576	3,576,788
GRH1A On 25/10/2017 Spot Bond				100.23321		100.21374				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				100.24244		100.22219				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				100.25388		100.23267				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				100.26973		100.24719				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				101.16225		101.14126				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				100.69090		100.67266				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				100.42003		100.39855				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				102.25157		102.23239				0.00	0	0
Total GRT04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT04									0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.58885		100.56933			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				101.11150		101.09060			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.62502		101.60269			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.83966		100.81860			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				101.28634		101.26685			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				100.71324		100.69491			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.90046		101.87930			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				100.29945		100.27312			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				100.78547		100.76529			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				101.06976		101.04878			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				100.03812		100.01920			0.00	0	0
Total HILB03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.02096		100.07689			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC13 On 07/08/2014 Spot Bond				101.47575		101.45936			0.00	0	0
Total HILC13 SPOT									0.00	0	0
Total For HILC13									0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.15357		100.13650			0.00	0	0
Total HILC14 SPOT									0.00	0	0
Total For HILC14									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.33727			100.31514			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			8.16663	94.43652	8.17153	94.40647			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			100.35238			100.32931			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.51928	104.41639	8.52417	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.37180		100.34751				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			8.96944	104.41639	8.97433	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				100.39551		100.36974				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
HMS1G 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				100.39888		100.37636				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				100.47651		100.45246				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				100.49418		100.46932				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				101.91576		101.89377				0.00	0	0
Total HPF04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.26500	106.01964	9.24500	106.03780			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			8.24000	107.17766	8.21500	107.27560		66,744,000,000.00	8,100,000	2,120,700,000	
Total HWAY20 SPOT								66,744,000,000.00	8,100,000	2,120,700,000	
Total For HWAY20								66,744,000,000.00	8,100,000	2,120,700,000	
HWAY2 On 07/12/2023 Spot Bond			1.94000	279.05934	1.94000	279.02813		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			1.96000	284.82350	1.96000	284.79151		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			9.54500	97.53634	9.55000	97.46830		22,908,000,000.00	2,400,000	3,965,800,000	
Total HWAY34 SPOT								22,908,000,000.00	2,400,000	3,965,800,000	
Total For HWAY34								22,908,000,000.00	2,400,000	3,965,800,000	
HWAY3 On 31/07/2035 Spot Bond			9.57500	97.23005	9.58000	97.16152		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	56.55332	100.00000	56.41632		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	14.68198	100.00000	14.64641		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF03 On 09/10/2014 Spot Bond			100.00000	86.73840	100.00000	86.53669		0.00	0	0	
Total HWF03U SPOT								0.00	0	0	
Total For HWF03U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	39.38232	100.00000	39.28692		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	20.10260	100.00000	20.05391		0.00	0	0	
Total HWF05U SPOT								0.00	0	0	
Total For HWF05U								0.00	0	0	
HWF06 On 20/11/2016 Spot Bond			100.00000	16.21708	100.00000	16.17780		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	60.01655	100.00000	59.87116			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.72000	115.89639	1.72000	115.88415		80,808,224,204,000.00	46,981,525,700	87,398,162,400	
Total I2025 SPOT								80,808,224,204,000.00	46,981,525,700	87,398,162,400	
Total For I2025								80,808,224,204,000.00	46,981,525,700	87,398,162,400	
I2038 On 31/01/2038 Spot Bond			1.90000	120.33567	1.90500	120.21183		93,712,302,930,000.00	49,322,264,700	109,870,050,800	
Total I2038 SPOT								93,712,302,930,000.00	49,322,264,700	109,870,050,800	
Total For I2038								93,712,302,930,000.00	49,322,264,700	109,870,050,800	
I2046 On 31/03/2046 Spot Bond			1.95000	121.04873	1.96000	120.76551		96,428,195,175,000.00	49,450,356,500	61,487,862,400	
Total I2046 SPOT								96,428,195,175,000.00	49,450,356,500	61,487,862,400	
Total For I2046								96,428,195,175,000.00	49,450,356,500	61,487,862,400	
I2050 On 31/12/2050 Spot Bond			2.01000	127.23108	2.00000	127.53007		15,732,190,203,000.00	7,826,960,300	40,470,245,500	
Total I2050 SPOT								15,732,190,203,000.00	7,826,960,300	40,470,245,500	
Total For I2050								15,732,190,203,000.00	7,826,960,300	40,470,245,500	
IBC01 On 16/03/2015 Spot Bond				94.75000		94.75000		0.00	14,000,000	7,000,000	
Total IBC01 SPOT								0.00	14,000,000	7,000,000	
Total For IBC01								0.00	14,000,000	7,000,000	
IBL11 On 12/03/2015 Spot Bond			7.69000	105.65115	7.69500	105.62654		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				101.66499		101.64495		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				101.74760		101.72860		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			8.19000	105.65740	8.19500	105.62684		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			8.13500	109.59403	8.11500	109.63403		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				101.49553		101.47575		0.00	0	0	
Total IBL25 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.66000	119.82794	4.66000	119.80559			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.01000	104.33484	8.01500	104.30296			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.03559		100.01788			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				100.03769		100.01890			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.51000	128.37843	1.51000	128.36560			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.17000	130.08337	2.15000	130.24397			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				100.98598		100.96694			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				101.87795		101.85826			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			8.25500	104.58002	8.23500	104.61964		82,550,000,000.00	10,000,000	13,900,900	
Total IBL39 SPOT								82,550,000,000.00	10,000,000	13,900,900	
Total For IBL39								82,550,000,000.00	10,000,000	13,900,900	
IBL40 On 15/06/2015 Spot Bond				101.40435		101.38562		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				102.54583		102.52680		0.00	0	0	
Total IBL42 SPOT								0.00	0	0	
Total For IBL42								0.00	0	0	
IBL43 On 15/11/2015 Spot Bond				100.13802		100.11952		0.00	0	0	
Total IBL43 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.85500	97.94322	8.84500	97.95504			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.34000	91.66626	9.31500	91.74266			28,954,000,000.00	3,100,000	3,100,000
Total IBL46 SPOT									28,954,000,000.00	3,100,000	3,100,000
Total For IBL46									28,954,000,000.00	3,100,000	3,100,000
IBL48 On 19/03/2016 Spot Bond				101.21836		101.19925			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.33500	99.41260	8.31500	99.45128			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			9.39000	98.79092	9.36500	98.87805			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				100.11424		100.01290			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				100.11750		100.01566			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			7.95000	98.85436	7.95500	98.82448			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			8.63500	98.39112	8.62500	98.40131			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				100.12944		100.02573			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				99.87565		99.85726			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			7.90500	101.21890	7.88500	101.24256			0.00	0	0
Total IBL58 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.59500	106.58777	8.58500	106.60043				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			9.81000	107.52406	9.77500	107.71345				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.68925		100.66906				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				100.24887		100.22855				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.15484		100.13414				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.15816		100.13705				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.16133		100.13982				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00483	100.00000	0.00482				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				100.38664		100.36663				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				100.29734		100.27639				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.02500	99.18985	9.00000	99.28065				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.48163	5.00000	101.46794				0.00	0	0
Total IDCP01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.48163	5.00000	101.46794				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.08055	5.00000	100.06712				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.48163	5.00000	101.46794				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.57277	4.00000	101.56184				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	30.82122	100.00000	30.68079				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	30.59479	100.00000	30.45539				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	30.59479	100.00000	30.45539				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	109.28999	9.20000	109.26314				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				100.80032		100.77714				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				100.80032		100.77714				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				101.79788		101.77421				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	8.29365	100.00000	8.27356				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IKH1D										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000				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				101.56628		101.54729				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.94000	103.44279	8.94500	103.41529				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				101.30315		101.28426				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				100.95883		100.94115				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				99.36489		99.41388				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.48012	100.00000	10.45473				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	59.06061	100.00000	58.87623				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	69.25996	100.00000	69.12879				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	81.19501	100.00000	81.19500				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	99.85849	100.00000	99.59005				0.00	0	0
Total IN433U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	98.00926	100.00000	97.75066				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	96.22727	100.00000	95.97798				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	94.50893	100.00000	94.26845				0.00	0	0
Total IN436U SPOT										0.00	0	0
Total For IN436U										0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	97.63779	100.00000	96.87500				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	99.32886	100.00000	98.66667				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	95.16211	100.00000	94.42441				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	90.25000	100.00000	89.58640				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	84.89619	100.00000	84.41925				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.00000	97.08738	6.00000	99.91788				0.00	0	0
Total INA432 SPOT										0.00	0	0

Contract Details	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										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.05000	99.81800	6.05000	99.80149				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.15000	99.58053	6.15000	99.56383				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.15000	99.34717	6.15000	99.33054				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.25000	98.86575	6.25000	98.84902				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.25000	98.74873	6.25000	98.73204				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.25000	98.63199	6.25000	98.61533				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.90455		100.87849				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			11.10436	102.04434	11.07505	102.03923				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			11.10436	101.02084	11.07505	101.01577				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.00018		100.97606				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				101.59654		101.56742				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				100.98030		100.95663				0.00	0	0
Total ING138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.20867	6.50000	102.19081				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				101.06859		101.04474				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.55168		95.57460				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.95445		100.93440				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.40056		100.38174				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				100.95985		100.93698				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				102.32446		102.30392				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.78432		100.76664				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				100.77798		100.76044				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.03510		100.01755				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				99.91093		99.89312				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				101.37671		101.35845				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				101.36052		101.34247				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				101.17976		101.16213				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				102.30507		102.28884				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				100.37133		100.35378				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				101.26575		101.24767				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.74415		100.72643				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.35192		100.33445				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.95159		100.92474				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				101.19158		101.17259				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				101.73836		101.71904				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				98.39224		98.37496				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	85.08159	100.00000	84.88372				0.00	0	0
Total IP271U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IP271U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.70354		100.68327			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				100.44748		100.42578			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				100.45370		100.43173			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			8.70000	102.97811	8.70500	102.94237			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.69902		100.67798			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.71663		100.69509			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.72839		100.70653			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.36785		100.35113			0.00	0	0
Total IPFC02 SPOT									0.00	0	0
Total For IPFC02									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.57500	100.95305	9.55000	101.04951			0.00	0	1,000,000,000
Total IPL10 SPOT									0.00	0	1,000,000,000
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				101.04958		101.02763			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.73500	106.27980	8.71500	106.31014		55,904,000,000.00		6,400,000	1,255,800,000
Total IPL6 SPOT								55,904,000,000.00		6,400,000	1,255,800,000
Total For IPL6								55,904,000,000.00		6,400,000	1,255,800,000
IPL7 On 05/04/2018 Spot Bond				100.58649		100.56508			0.00	0	0
Total IPL7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.54198		100.51980			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.89172		101.87091			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				101.78261		101.75600			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				101.01851		100.99397			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			8.87000	102.65945	8.87500	102.63091			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				102.83446		102.81236			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				101.41977		101.39549			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.26000	123.58865	3.24000	123.62933			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.70000	138.28258	3.70000	138.26057			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				100.78279		100.75873			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				100.57421		100.54992			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				100.47226		100.44747			0.00	0	0
Total IV024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.24057		101.21691				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				100.89264		100.86877				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.72000	96.15504	3.72000	96.13974				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.72000	102.34938	3.72000	102.33307				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				101.33218		101.30730				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.81359		99.78961				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.95883		100.94115				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			10.47500	113.47847	10.46500	113.47919				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.34245		100.23434				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			3.80000	136.75872	3.80000	136.73658				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total IV432U SPOT										0.00	0	0
Total For IV432U										0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	99.32305	100.00000	99.05748				0.00	0	0
Total IV433U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV433U										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	94.02919	100.00000	93.79114				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	82.11921	100.00000	81.57895				0.00	0	0
Total IV440U SPOT										0.00	0	0
Total For IV440U										0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	95.08180	100.00000	94.48381				0.00	0	0
Total IV442U SPOT										0.00	0	0
Total For IV442U										0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	91.04803	100.00000	90.49955				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	87.36410	100.00000	86.85910				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				101.27851		101.25826				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				100.33851		100.31902				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				101.37704		101.35886				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	99.90147	6.00000	99.88506				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.15000	99.43039	6.15000	99.41373				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.15000	99.31392	6.15000	99.29730				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.25000	98.83229	6.25000	98.81557				0.00	0	0
Total IVA441 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.25000	98.71535	6.25000	98.69866				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				99.87577		99.85454				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.84103		100.82067				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				100.59447		100.57430				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				100.61476		100.59428				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				99.91650		99.89932				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				101.44423		101.42464				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				101.62449		101.60178				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				101.28617		101.26563				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				100.44757		100.42587				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				100.45068		100.42885				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				100.45691		100.43480				0.00	0	0
Total IVC019 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.42890		100.40801				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				100.33511		100.31312				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.16569		100.14364				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				100.96132		100.93999				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				99.83002		101.59654				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				101.31128		101.29132				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				101.29753		101.27776				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				100.69178		100.66971				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				100.48397		100.46466				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				100.26112		100.23985				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				100.14851		100.12861				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.88963		100.86980				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.73939		100.71782				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.75942		100.73731				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.75942		100.73731				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.19500	100.89031	9.18500	100.90481				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.38903	100.00000	16.32741				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.96859	100.00000	9.92476				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.35476		100.33446				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.44500	99.84634	9.42000	99.94659				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.16875		100.14630				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	66.74260	100.00000	66.58092				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.88587		100.86464				0.00	0	0
Total JDG01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	84.00551	100.00000	83.81715				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				100.90383		100.88260				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	25.27781	100.00000	25.21657				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				101.09629		101.07408				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	97.87234	100.00000	97.61273				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	95.81965	100.00000	95.57459				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	82.68297	100.00000	82.50044				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	72.17690	100.00000	72.04372				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	81.69018	100.00000	81.51220				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	61.57718	100.00000	61.42801				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.10651		101.08484				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.14906		101.12660				0.00	0	0
Total KAP002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP002									0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.88315		100.86120			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03: On 30/10/2014 Spot Bond			100.00000	75.00004	100.00000	75.00003			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00: On 31/08/2017 Spot Bond				103.62739		103.60282			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				100.04475		100.09564			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			8.73500	140.51337	8.70000	140.82295			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				101.16533		101.14608			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				100.92144		100.90114			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				101.40341		101.38135			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				101.34842		101.32865			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.12436		100.02145			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			8.83500	96.82552	8.81500	96.85347		88,350,000,000.00		10,000,000	1,349,100,000
Total LGL02 SPOT								88,350,000,000.00		10,000,000	1,349,100,000
Total For LGL02								88,350,000,000.00		10,000,000	1,349,100,000
LGL03 On 03/04/2018 Spot Bond			8.98500	98.47492	8.96500	98.51102		0.00		0	0
Total LGL03 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.49000	98.33708	9.46500	98.42367			45,552,000,000.00	4,800,000	4,400,000
Total LGL04 SPOT									45,552,000,000.00	4,800,000	4,400,000
Total For LGL04									45,552,000,000.00	4,800,000	4,400,000
LHL01 On 13/12/2015 Spot Bond				101.58252		101.55192			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			10.69000	101.56211	10.69500	101.52705			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				101.72867		101.69532			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				101.58136		101.56025			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				101.68758		101.66506			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				101.81498		101.79078			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				100.45065		100.43329			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				98.88871		98.87135			0.00	0	0
Total MAQ051 SPOT									0.00	0	0
Total For MAQ051									0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				99.74077		99.72456			0.00	0	0
Total MAQ053 SPOT									0.00	0	0
Total For MAQ053									0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				99.46392		99.44768			0.00	0	0
Total MAQ055 SPOT									0.00	0	0
Total For MAQ055									0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				98.68532		98.66846			0.00	0	0
Total MAQ056 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ056										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	74.18699	100.00000	74.03651				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	97.87234	100.00000	97.61273				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				102.78338		102.76896				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.76166		100.74739				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	90.86420	100.00000	90.64039				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ27 On 25/08/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total MAQ27U SPOT										0.00	0	0
Total For MAQ27U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.51073		101.48345				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.61204		100.59261				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				100.58120		100.56142				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				101.18907		101.16999				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				101.66642		101.64673				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				100.95526		100.93588			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03: On 10/09/2014 Spot Bond				100.96746		100.94951			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				101.31577		101.29683			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				99.91824		99.90141			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				99.99440		99.97636			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.36352		100.34461			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				100.34764		100.32903			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0
Total MBP22U SPOT									0.00	0	0
Total For MBP22U									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	65.39164	100.00000	65.23323			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	23.39007	100.00000	23.33341			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	57.10467	100.00000	56.96633			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			8.77500	103.72475	8.76500	103.73851		14,917,500,000.00	1,700,000	121,600,000	
Total MBSA01 SPOT								14,917,500,000.00	1,700,000	121,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBSA01										14,917,500,000.00	1,700,000	121,600,000
MBSA0 On 15/04/2019 Spot Bond			8.66500	103.63632	8.65500	103.65046				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				101.15040		101.12791				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				101.06972		101.04874				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				100.41637		100.39602				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				102.25031		102.23036				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				102.26650		102.24641				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				102.34741		102.32663				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				100.54557		100.52513				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				100.57264		100.55128				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			8.07000	103.88191	8.05000	103.89882				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			8.84500	102.57441	8.83500	102.58662				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			9.70000	102.46579	9.67500	102.57098				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			6.46500	102.25242	6.46500	102.23473			0.00	0	810,000,000
Total MET01 SPOT									0.00	0	810,000,000
Total For MET01									0.00	0	810,000,000
MFS1A On 20/12/2015 Spot Bond				100.86295		100.84319			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				100.89486		100.87441			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			9.69000	103.54166	9.66500	103.61621			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			7.69000	104.15775	7.69500	104.13113		71,966,711,200,000.00	9,358,480,000	7,410,070,000	
Total MGL01 SPOT								71,966,711,200,000.00	9,358,480,000	7,410,070,000	
Total For MGL01								71,966,711,200,000.00	9,358,480,000	7,410,070,000	
MIIIL01 On 31/05/2015 Spot Bond				101.38516		101.36267			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			8.99500	101.07330	8.97500	101.09776			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				100.98372		100.96281			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			9.57500	106.22370	9.55000	106.31915			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.41175	100.00000	15.37441			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				101.75991		101.73966			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			8.69500	101.01748	8.67500	101.04297			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000

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	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.79000	101.98986	7.79500	101.96420				0.00	0	1,450,000,000
Total MTN03 SPOT										0.00	0	1,450,000,000
Total For MTN03										0.00	0	1,450,000,000
MTN04 On 13/07/2017 Spot Bond			8.63500	104.45261	8.61500	104.48081				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	5.85679	100.89771	5.84249				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	5.93593	100.61875	5.92147				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				99.85243		99.83327				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				99.85024		99.83081				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				99.84900		99.82943				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				99.83629		99.81511				0.00	0	0
Total N4B508 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N4B508									0.00	0	0
N4C50 On 14/08/2020 Spot Bond				99.82126		99.79821			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	0.46316	100.00000	0.46204			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	0.46316	100.00000	0.46204			0.00	0	0
Total N4E68U SPOT									0.00	0	0
Total For N4E68U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.17500	96.52045	9.14000	96.69056			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			7.64000	98.91098	7.64500	98.88192			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			9.21000	100.30836	9.18500	100.40065			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				100.31973		100.30114			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			9.02500	105.29024	9.00000	105.38910			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				101.50767		101.48820			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			9.51000	105.04789	9.47500	105.24126			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				102.76621		102.74721			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.22500	101.30399	9.20000	101.35468			0.00	0	0
Total NBK14A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				101.57454		101.55470			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				102.81957		102.80004			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				100.49724		100.47765			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				101.41316		101.39347			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				100.82865		100.81001			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.74043		100.72086			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.77438		100.75454			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.39000	107.41747	7.39500	107.39091		14,041,000,000.00	1,900,000	671,700,000	
Total NBK2A SPOT								14,041,000,000.00	1,900,000	671,700,000	
Total For NBK2A								14,041,000,000.00	1,900,000	671,700,000	
NBK2B On 15/09/2015 Spot Bond				102.51501		102.49558		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			8.67500	115.61219	8.66500	115.62880		48,580,000,000.00	5,600,000	435,100,000	
Total NBK3A SPOT								48,580,000,000.00	5,600,000	435,100,000	
Total For NBK3A								48,580,000,000.00	5,600,000	435,100,000	
NBK4 On 28/10/2024 Spot Bond			10.91000	34.67901	10.87500	34.78130		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			7.59000	104.26449	7.59500	104.23984		179,860,230,000,000.00	23,697,000,000	8,248,000,000	
Total NBK6A SPOT								179,860,230,000,000.00	23,697,000,000	8,248,000,000	
Total For NBK6A								179,860,230,000,000.00	23,697,000,000	8,248,000,000	

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 NBK6A									9,860,230,000,000.00	23,697,000,000	8,248,000,000
NBK6B On 19/04/2015 Spot Bond				100.68185		100.66073			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				100.35865		100.33518			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.89000	105.65004	7.89500	105.62019			18,936,000,000.00	2,400,000	452,200,000
Total NBK9A SPOT									18,936,000,000.00	2,400,000	452,200,000
Total For NBK9A									18,936,000,000.00	2,400,000	452,200,000
NBK9B On 23/03/2016 Spot Bond				100.83878		100.81831			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				102.18777		102.16789			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				101.72992		101.71022			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				100.62878		100.60589			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				100.45454		100.43149			0.00	0	0
Total NCLN56 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				101.35704		101.33541				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				91.11165		91.09318				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				101.28573		101.26517				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				100.25119		100.22890				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				100.27214		100.24810				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				100.16887		100.14642				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				100.49410		100.47037				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				87.38875		87.36964				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				100.89625		100.87790				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				99.81600		99.79478				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				100.93630		100.91497				0.00	0	0
Total NCLN75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.88527		100.86503				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				100.56721		100.54491				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.85398		100.83441				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				100.83877		100.81991				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				100.83814		100.81929				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				100.11760		100.01574				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				100.97401		100.95222				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.08000	107.46507	10.04500	107.59704				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				100.96771		100.94605				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.11500	106.22316	10.08000	106.36041				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				100.97401		100.95222				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				100.87040		100.85086				0.00	0	0
Total NCLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.87164		100.85209				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.69039		100.66844				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.64000	106.02510	8.64500	105.99544				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.28670		100.26145				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				101.58371		101.56015				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			10.05500	106.00459	10.04500	105.98153				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				100.63310		100.60999				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				100.50271		100.48410				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			12.08500	112.83661	12.06500	112.87029				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				112.04963		112.03396				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				102.10549		102.08048				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			2.17000	166.98281	2.17000	166.96309				0.00	0	0
Total NILB10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.74000	103.11309	8.71500	103.20558				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				101.00010		100.98157				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.96270		100.94494				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			9.37000	106.87058	9.34500	106.95780				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				101.46890		101.44826				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				101.59733		101.57831				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				101.38589		101.36636				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				101.43782		101.41760				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				101.40668		101.38688				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			9.57000	107.99512	9.54500	108.10878				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				101.43787		101.41765				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				101.46895		101.44832				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				101.44820		101.42784				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			9.77000	106.90223	9.74500	106.98707				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				101.51053		101.48934				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				101.48970		101.46879				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				101.50008		101.47903				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				101.88368		101.85750				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				101.75723		101.73273				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				101.53121		101.50975				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			8.53500	115.39644	8.52500	115.40853				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			8.97500	122.00825	8.95000	122.14020		32,310,000,000.00			3,600,000	203,300,000
Total NRA022 SPOT								32,310,000,000.00		3,600,000	203,300,000	
Total For NRA022								32,310,000,000.00		3,600,000	203,300,000	
NRA02 On 31/05/2023 Spot Bond			2.06500	172.46525	2.06500	172.44540				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02 On 30/11/2028 Spot Bond			9.45500	123.89484	9.42000	124.17846				0.00	0	0
Total NRA028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA028									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				102.05076		102.02895			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				100.12077		100.01843			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				100.80924		100.78929			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.88239		100.86097			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				101.36990		101.34873			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				101.41831		101.39644			0.00	0	100,000,000
Total NTC18 SPOT									0.00	0	100,000,000
Total For NTC18									0.00	0	100,000,000
NYT10 On 28/05/2020 Spot Bond				101.62673		101.60144			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				102.04816		102.01773			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	18.51757	100.00000	18.47272			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	38.52351	100.00000	38.43018			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			6.92000	104.75196	6.92500	104.72661			0.00	0	700,000,000
Total OML01 SPOT									0.00	0	700,000,000
Total For OML01									0.00	0	700,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.27895	100.00000	21.22740			0.00	0	0
Total OTCA2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				96.67000		96.67000				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	59.71214	100.00000	59.56749				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				99.92889		99.91025				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				100.25926		100.24070				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				101.18292		101.16428				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				101.11288		101.09370				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.18299		101.16319				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				101.09423		101.07348				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.71197		100.69037				0.00	0	100,000,000
Total PPC003 SPOT										0.00	0	100,000,000
Total For PPC003										0.00	0	100,000,000
PPC00 On 30/06/2021 Spot Bond			9.67500	101.61257	9.65000	101.65494				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.17488		100.15422				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				100.17970		100.15850				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				100.18186		100.16043				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				100.18668		100.16471				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				100.20736		100.18307				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				100.21216		100.18734				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				100.13299		100.02877				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			6.69000	105.97306	6.69500	105.95319				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			6.32000	99.31216	6.32000	99.29509				0.00	0	0
Total R009P SPOT										0.00	0	0
Total For R009P										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.15500	40.28611	8.12000	40.43172				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			6.69000	112.42590	6.69500	112.40023			557,635,739,267,000.00	232,830,454,300	1,611,282,465,000	
Total R157 SPOT									57,635,739,267,000.00	232,830,454,300	611,282,465,000	
Total For R157									57,635,739,267,000.00	232,830,454,300	611,282,465,000	
R158 On 15/09/2015 Spot Bond			6.69000	112.42590	6.69500	112.40023			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			6.59000	93.06378	6.59500	93.04238			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			6.69000	118.45269	6.69500	118.42098			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			6.52000	87.34595	6.52500	87.32180			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			8.33500	117.81846	8.30000	118.08993		914,528,922,600,000.00	949,553,560,000	1,613,990,383,100	
Total R186 SPOT								14,528,922,600,000.00	949,553,560,000	1,613,990,383,100	
Total For R186									14,528,922,600,000.00	949,553,560,000	1,613,990,383,100
R187P On 21/12/2026 Spot Bond			8.07500	37.54683	8.04000	37.69535			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			7.99500	35.04779	7.96000	35.19841			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	285.05398	1.66000	285.02425		424,509,310,000.00	255,728,500	23,644,228,200	
Total R197 SPOT								424,509,310,000.00	255,728,500	23,644,228,200	
Total For R197								424,509,310,000.00	255,728,500	23,644,228,200	
R201 On 21/12/2014 Spot Bond			5.95000	102.09493	5.95000	102.07865			0.00	0	59,980,881,800
Total R201 SPOT									0.00	0	59,980,881,800
Total For R201									0.00	0	59,980,881,800
R202 On 07/12/2033 Spot Bond			1.84000	228.17922	1.84000	228.15432		858,216,112,000.00	466,421,800	147,475,110,200	
Total R202 SPOT								858,216,112,000.00	466,421,800	147,475,110,200	
Total For R202								858,216,112,000.00	466,421,800	147,475,110,200	
R2023 On 28/02/2023 Spot Bond			8.11000	101.14675	8.07500	101.33545		410,651,273,000,000.00	297,244,300,000	502,555,460,600	
Total R2023 SPOT								10,651,273,000,000.00	297,244,300,000	502,555,460,600	
Total For R2023								10,651,273,000,000.00	297,244,300,000	502,555,460,600	
R203 On 15/09/2017 Spot Bond			7.13500	106.27614	7.11500	106.31192		767,212,071,850,000.00	387,836,310,000	837,262,770,500	
Total R203 SPOT								17,212,071,850,000.00	387,836,310,000	837,262,770,500	
Total For R203								17,212,071,850,000.00	387,836,310,000	837,262,770,500	
R2030 On 31/01/2030 Spot Bond			8.75000	93.83231	8.72500	94.01110		918,422,750,000,000.00	104,962,600,000	441,738,500,000	
Total R2030 SPOT								18,422,750,000,000.00	104,962,600,000	441,738,500,000	
Total For R2030								18,422,750,000,000.00	104,962,600,000	441,738,500,000	
R2032 On 31/03/2032 Spot Bond			8.89500	97.17570	8.88000	97.27946		443,193,375,000,000.00	49,825,000,000	114,825,000,000	
Total R2032 SPOT								13,193,375,000,000.00	49,825,000,000	114,825,000,000	
Total For R2032								13,193,375,000,000.00	49,825,000,000	114,825,000,000	
R2037 On 31/01/2037 Spot Bond			8.97500	95.57836	8.98500	95.46317		621,967,500,000,000.00	69,300,000,000	174,851,700,000	
Total R2037 SPOT								19,967,500,000,000.00	69,300,000,000	174,851,700,000	

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 R2037									21,967,500,000,000.00	69,300,000,000	174,851,700,000
R204 On 21/12/2018 Spot Bond			7.42500	103.10638	7.41500	103.12314			458,480,991,027,500.00	196,428,416,300	369,208,726,700
Total R204 SPOT									8,480,991,027,500.00	196,428,416,300	369,208,726,700
Total For R204									8,480,991,027,500.00	196,428,416,300	369,208,726,700
R2044 On 31/01/2044 Spot Bond			9.05500	97.01875	9.06500	96.89590			108,660,000,000,000.00	12,000,000,000	55,270,000,000
Total R2044 SPOT									8,660,000,000,000.00	12,000,000,000	55,270,000,000
Total For R2044									8,660,000,000,000.00	12,000,000,000	55,270,000,000
R2048 On 28/02/2048 Spot Bond			9.06000	100.52227	9.07000	100.39643			732,375,972,000,000.00	80,836,200,000	321,686,000,000
Total R2048 SPOT									12,375,972,000,000.00	80,836,200,000	321,686,000,000
Total For R2048									12,375,972,000,000.00	80,836,200,000	321,686,000,000
R207 On 15/01/2020 Spot Bond			7.69000	98.49983	7.66500	98.58793			534,351,005,000,000.00	329,564,500,000	558,945,300,000
Total R207 SPOT									14,351,005,000,000.00	329,564,500,000	558,945,300,000
Total For R207									14,351,005,000,000.00	329,564,500,000	558,945,300,000
R208 On 31/03/2021 Spot Bond			7.87500	96.60836	7.85000	96.71113			867,580,375,850,000.00	237,153,063,600	782,880,453,500
Total R208 SPOT									17,580,375,850,000.00	237,153,063,600	782,880,453,500
Total For R208									17,580,375,850,000.00	237,153,063,600	782,880,453,500
R209 On 31/03/2036 Spot Bond			8.89500	76.95404	8.90000	76.89758			366,575,152,500,000.00	378,479,500,000	393,096,840,200
Total R209 SPOT									16,575,152,500,000.00	378,479,500,000	393,096,840,200
Total For R209									16,575,152,500,000.00	378,479,500,000	393,096,840,200
R210 On 31/03/2028 Spot Bond			1.80000	171.38152	1.80000	171.36301			4,572,845,460,000.00	2,540,469,700	24,641,453,900
Total R210 SPOT									4,572,845,460,000.00	2,540,469,700	24,641,453,900
Total For R210									4,572,845,460,000.00	2,540,469,700	24,641,453,900
R211 On 31/01/2017 Spot Bond			0.81000	130.56246	0.81000	130.55188			273,098,223,000.00	337,158,300	78,534,334,100
Total R211 SPOT									273,098,223,000.00	337,158,300	78,534,334,100
Total For R211									273,098,223,000.00	337,158,300	78,534,334,100
R212 On 31/01/2022 Spot Bond			1.60000	135.20274	1.58000	135.37267			35,319,426,720,000.00	22,074,641,700	124,027,925,700
Total R212 SPOT									15,319,426,720,000.00	22,074,641,700	124,027,925,700
Total For R212									15,319,426,720,000.00	22,074,641,700	124,027,925,700
R213 On 28/02/2031 Spot Bond			8.76000	87.77838	8.74000	87.91193			288,185,833,660,000.00	261,208,428,500	412,436,208,100
Total R213 SPOT									18,185,833,660,000.00	261,208,428,500	412,436,208,100
Total For R213									18,185,833,660,000.00	261,208,428,500	412,436,208,100
R214 On 28/02/2041 Spot Bond			8.98000	77.85992	8.99000	77.76180			378,571,000,000,000.00	598,950,000,000	589,114,884,500
Total R214 SPOT									18,571,000,000,000.00	598,950,000,000	589,114,884,500
Total For R214									18,571,000,000,000.00	598,950,000,000	589,114,884,500
R226C On 15/09/2014 Spot Bond			5.92000	99.35541	5.92000	99.33941			0.00	0	0
Total R226C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R226C										0.00	0	0
R227C On 15/03/2015 Spot Bond			6.75000	96.03967	6.75500	96.01951				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			6.59000	93.06378	6.59500	93.04238				0.00	0	0
Total R228C SPOT										0.00	0	0
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.51000	90.20749	6.51500	90.18475				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			6.52000	87.34595	6.52500	87.32180				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R326C On 21/12/2014 Spot Bond			5.95500	97.81370	5.95500	97.79810				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			6.66000	94.43287	6.66500	94.41196				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			6.53000	91.54780	6.53500	91.52562				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			6.51000	88.68546	6.51500	88.66188				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			6.57000	85.77135	6.57500	85.74633				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			7.11000	81.80636	7.09000	81.83621				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			7.16000	78.86939	7.14000	78.90567				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			7.43000	75.37884	7.42000	75.39200				0.00	0	0
Total R333C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.41000	72.74016	7.40000	72.75640				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.39000	70.20739	7.38000	70.22649				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			7.38000	67.74077	7.37000	67.76248				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			7.65000	64.33903	7.62500	64.41693				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			7.63000	62.04486	7.60500	62.12751				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			7.79500	59.11567	7.77000	59.20121				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			7.76500	57.01936	7.74000	57.10879				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			7.73500	55.01328	7.71000	55.10626				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			7.70500	53.09314	7.68000	53.18933				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			7.66500	51.29866	7.64000	51.39787				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			7.62500	49.58397	7.60000	49.68591				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			8.27500	44.90378	8.24000	45.04312				0.00	0	0
Total R345C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.23500	43.29189	8.20000	43.43360				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.19500	41.75393	8.16000	41.89772				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.15500	40.28611	8.12000	40.43172				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.11500	38.88487	8.08000	39.03205				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.07500	37.54683	8.04000	37.69535				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.03500	36.26881	8.00000	36.41847				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			7.99500	35.04779	7.96000	35.19841				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				100.55344		100.52588				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				101.67552		101.65054				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				100.57488		100.54763				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				100.46773		100.44175				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	15.30111	100.00000	15.26404				0.00	0	0
Total RCSB1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.86510	100.00000	8.84362				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	19.21729	100.00000	19.17073				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.15913		101.13992				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				101.12674		101.10557				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				101.61287		101.59349				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				103.08414		103.06631				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				100.74839		100.72952				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				101.38151		101.36507				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.39367		100.37180				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				101.99737		101.97756				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				100.39178		100.37200				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.01948		99.99979				0.00	0	0
Total RES18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.15221		101.13136			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				100.57957		100.56144			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				100.33013		100.30838			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				101.38819		101.36635			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				101.19219		101.17068			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				102.39779		102.36772			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				101.10878		101.07759			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				100.19507		100.16251			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				100.17561		100.14629			0.00	0	220,000,000
Total RP007 SPOT									0.00	0	220,000,000
Total For RP007									0.00	0	220,000,000
RP008 On 30/04/2016 Spot Bond				100.17561		100.14629			0.00	0	3,090,000,000
Total RP008 SPOT									0.00	0	3,090,000,000
Total For RP008									0.00	0	3,090,000,000
RP013 On 27/09/2016 Spot Bond				101.16810		101.13727			0.00	0	0
Total RP013 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				101.30282		101.26859				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				101.59654		101.56741				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.14194	12.35000	102.10814				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				101.35788		101.33348				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	12.50766	100.00000	12.47736				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				99.81933		101.78998				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				100.47875		100.45650				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				100.36243		100.33866				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.21638		101.19265				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				102.03225		102.00910				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.89084		100.86907				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.65087	100.00000	2.64452				0.00	0	380,000,000
Total RPP01U SPOT										0.00	0	380,000,000

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 RPP01U									0.00	0	380,000,000
RPP04I On 07/10/2016 Spot Bond			100.00000	14.43481	100.00000	14.39984			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	33.24835	100.00000	33.16781			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.10188	100.00000	12.07257			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	26.55288	100.00000	26.48857			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				103.51307		103.48241			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.30106		100.25656			0.00	0	3,690,000,000
Total RPS002 SPOT									0.00	0	3,690,000,000
Total For RPS002									0.00	0	3,690,000,000
RW21 On 21/04/2021 Spot Bond			9.17500	106.80523	9.15000	106.90553		22,020,000,000.00	2,400,000	1,062,200,000	
Total RW21 SPOT								22,020,000,000.00	2,400,000	1,062,200,000	
Total For RW21								22,020,000,000.00	2,400,000	1,062,200,000	
RW23 On 10/12/2023 Spot Bond			9.36000	102.37868	9.32500	102.56971		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			9.91000	104.10532	9.89000	104.23228		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				98.27277		98.44725		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.89000	108.20269	7.89500	108.16919		0.00	0	2,150,000,000	
Total SBK12 SPOT								0.00	0	2,150,000,000	
Total For SBK12								0.00	0	2,150,000,000	
SBK13 On 24/11/2016 Spot Bond				101.57713		101.55354		0.00	0	0	
Total SBK13 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.18500	103.05015	9.16500	103.08158			0.00	0	1,500,000,000
Total SBK14 SPOT									0.00	0	1,500,000,000
Total For SBK14									0.00	0	1,500,000,000
SBK15 On 23/01/2022 Spot Bond				100.30752		100.28438			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.07192		101.04931			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				100.15702		100.13320			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.29752		100.27342			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				100.29254		100.26884			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			7.34000	103.66161	7.34500	103.63741		24,956,000,000.00	3,400,000	1,013,100,000	
Total SBK7 SPOT								24,956,000,000.00	3,400,000	1,013,100,000	
Total For SBK7								24,956,000,000.00	3,400,000	1,013,100,000	
SBK9 On 10/04/2018 Spot Bond			8.92500	101.07152	8.91500	101.07792		19,635,000,000.00	2,200,000	2,360,200,000	
Total SBK9 SPOT								19,635,000,000.00	2,200,000	2,360,200,000	
Total For SBK9								19,635,000,000.00	2,200,000	2,360,200,000	
SBN27 On 15/09/2015 Spot Bond			8.15000	110.82342	8.15500	110.79393		0.00	0	0	
Total SBN27 SPOT								0.00	0	0	
Total For SBN27								0.00	0	0	
SBN29 On 15/09/2015 Spot Bond			8.01000	110.97554	8.01500	110.94641		0.00	0	0	
Total SBN29 SPOT								0.00	0	0	
Total For SBN29								0.00	0	0	
SBN31 On 15/09/2015 Spot Bond			7.94000	111.05172	7.94500	111.02277		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			8.53500	102.44949	8.51500	102.47968		0.00	0	0	
Total SBN33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.08500	110.89401	8.09000	110.86468				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.05000	110.93205	8.05500	110.90281				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				100.96989		100.94933				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				101.07135		101.04555				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				100.69541		100.67323				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			8.18500	105.23472	8.16500	105.26675				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				100.90325		100.88325				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				100.86895		100.84784				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				104.89361		104.88075				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.02500	107.02868	9.00000	107.13382				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.98500	102.68072	9.95000	102.89405				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				99.80809		99.78602				0.00	0	0
Total SBS21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				101.81541		101.79657			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				101.66880		101.64774			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				103.92584		103.90803			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			8.51500	103.13638	8.50500	103.15213		1,830,725,000,000.00		215,000,000	1,373,700,000
Total SBS25 SPOT								1,830,725,000,000.00		215,000,000	1,373,700,000
Total For SBS25								1,830,725,000,000.00		215,000,000	1,373,700,000
SBS26 On 28/02/2017 Spot Bond			100.00000	12.53546	100.00000	12.50741			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			9.65000	107.61434	9.61500	107.80605			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.44818		100.42831			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.16000	99.47771	9.12500	99.58673			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.03500	95.62028	9.00000	95.83839			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.02385		101.00417			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.98500	100.01514	9.95000	100.23682			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.57500	96.86426	9.55000	96.96457		35,427,500,000.00		3,700,000	3,400,000
Total SBS4 SPOT								35,427,500,000.00		3,700,000	3,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									35,427,500,000.00	3,700,000	3,400,000
SBS9 On 07/07/2016 Spot Bond			7.74000	107.36212	7.74500	107.33082			45,666,000,000.00	5,900,000	325,400,000
Total SBS9 SPOT									45,666,000,000.00	5,900,000	325,400,000
Total For SBS9									45,666,000,000.00	5,900,000	325,400,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	273.83410	2.19000	273.80163			328,500,000,000.00	150,000,000	150,000,000
Total SBSI11 SPOT									328,500,000,000.00	150,000,000	150,000,000
Total For SBSI11									328,500,000,000.00	150,000,000	150,000,000
SBSI12 On 31/01/2017 Spot Bond			1.45500	128.54841	1.45500	128.53575			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				105.64000		105.68000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1 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
SF2A2 On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.48245		100.46327			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	15.22597	100.00000	15.18909			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				82.63494		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			2.08000	126.63289	2.08000	126.61829			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.20867	6.50000	102.19081			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				101.07786		101.05467			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				100.75023		100.72842			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				102.80415		102.78315			0.00	2,220,000,000	1,110,000,000
Total SHS04 SPOT									0.00	2,220,000,000	1,110,000,000
Total For SHS04									0.00	2,220,000,000	1,110,000,000
SHS05 On 29/06/2017 Spot Bond			9.16500	99.85735	9.14500	99.88255		16,497,000,000.00		1,800,000	261,600,000
Total SHS05 SPOT								16,497,000,000.00		1,800,000	261,600,000
Total For SHS05								16,497,000,000.00		1,800,000	261,600,000
SHS06 On 12/12/2017 Spot Bond				102.06025		102.03850			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.84379		100.82254			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				100.86532		100.84464			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				100.79156		100.77222			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	16.25646	100.00000	16.21708			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.10608		101.08489			0.00	0	0
Total SHS12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	65.25353	100.00000	65.04980			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.00260		100.98132			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS15 On 19/09/2014 Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0
Total SHS15U SPOT									0.00	0	0
Total For SHS15U									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	22.99630	100.00000	22.94059			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	25.27303	100.00000	25.19412			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	24.37905	100.00000	24.26434			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.99000	102.79460	7.99500	107.57255		132,500,007,700,000.00	16,583,230,000	10,652,350,000	
Total SLI2 SPOT								12,500,007,700,000.00	16,583,230,000	10,652,350,000	
Total For SLI2								12,500,007,700,000.00	16,583,230,000	10,652,350,000	
SLI3 On 15/08/2023 Spot Bond			9.02500	98.71184	9.01500	98.72070			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			8.48500	102.58309	8.46500	102.61348			0.00	0	1,920,000,000
Total SNT01 SPOT								0.00	0	0	1,920,000,000
Total For SNT01								0.00	0	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				101.48424		101.46426			0.00	0	0
Total SPDA1 SPOT								0.00	0	0	0
Total For SPDA1								0.00	0	0	0
SPDA2 On 21/08/2016 Spot Bond				101.52001		101.49907			0.00	0	0
Total SPDA2 SPOT								0.00	0	0	0
Total For SPDA2								0.00	0	0	0
SPDA3 On 21/08/2015 Spot Bond				101.78716		101.76740			0.00	0	0
Total SPDA3 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 SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.53059		101.50951			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				100.12792		100.02446			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			8.23500	103.41029	8.21500	103.42254			0.00	0	200,000,000
Total SSA01 SPOT									0.00	0	200,000,000
Total For SSA01									0.00	0	200,000,000
SSA02 On 20/04/2015 Spot Bond				100.49155		100.47060			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				100.75158		100.73128			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.40234		100.38070			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			9.42500	96.53414	9.40000	96.61424		47,219,250,000,000.00	5,010,000,000	3,929,100,000	
Total SSA06 SPOT								17,219,250,000,000.00	5,010,000,000	3,929,100,000	
Total For SSA06								17,219,250,000,000.00	5,010,000,000	3,929,100,000	
SSN00 On 01/03/2017 Spot Bond				101.38359		101.36154			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				100.88359		100.86060			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				100.25928		100.23632			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			9.48300	89.08752	9.45800	89.17616			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			9.54500	88.81263	9.52000	88.90075			0.00	0	0
Total SSN005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.19500	101.63038	7.19500	101.61088				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.95000	93.22747	8.92500	93.30651				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				101.02190		100.99976				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.31500	103.03901	8.29500	103.07006				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.47000	108.00509	2.47000	107.99150				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.37500	99.63987	8.36500	99.65329				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				101.89959		101.87215				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.75500	106.58334	9.72000	106.81382				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				101.22543		101.20581				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.89191		100.87172				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.96880		100.94776				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.99000	79.03649	9.97000	79.14691				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.34039		100.31800				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				100.41616		100.39441				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				100.38352		100.36371				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				99.91799		99.90159				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY109C On 18/08/2014 Spot Bond				99.80345		99.78707				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				99.78703		99.77065				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109E On 22/08/2014 Spot Bond				99.73793		99.72155				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				99.67169		99.65528				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				99.62241		99.60599				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				99.44174		99.42532				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				99.42624		99.40985				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				99.32713		99.31072				0.00	0	0
Total SY1113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1113										0.00	0	0
SY1121 On 05/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1121 SPOT										0.00	0	0
Total For SY1121										0.00	0	0
SY1122 On 11/08/2014 Spot Bond				99.91791		99.90150				0.00	0	0
Total SY1122 SPOT										0.00	0	0
Total For SY1122										0.00	0	0
SY1123 On 11/08/2014 Spot Bond				99.91809		99.90171				0.00	0	0
Total SY1123 SPOT										0.00	0	0
Total For SY1123										0.00	0	0
SY1124 On 14/08/2014 Spot Bond				99.87024		99.85403				0.00	0	0
Total SY1124 SPOT										0.00	0	0
Total For SY1124										0.00	0	0
SY1125 On 18/08/2014 Spot Bond				99.84854		99.82960				0.00	0	0
Total SY1125 SPOT										0.00	0	0
Total For SY1125										0.00	0	0
SY1126 On 18/08/2014 Spot Bond				99.84854		99.82960				0.00	0	0
Total SY1126 SPOT										0.00	0	0
Total For SY1126										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				98.71720		98.70032				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1128 On 18/08/2014 Spot Bond				99.79957		99.78287				0.00	0	0
Total SY1128 SPOT										0.00	0	0
Total For SY1128										0.00	0	0
SY1129 On 21/08/2014 Spot Bond				99.75020		99.73355				0.00	0	0
Total SY1129 SPOT										0.00	0	0
Total For SY1129										0.00	0	0
SY1130 On 22/08/2014 Spot Bond				99.73337		99.71671				0.00	0	0
Total SY1130 SPOT										0.00	0	0
Total For SY1130										0.00	0	0
SY1131 On 20/08/2014 Spot Bond				99.76653		99.74985				0.00	0	0
Total SY1131 SPOT										0.00	0	0
Total For SY1131										0.00	0	0
SY1132 On 26/08/2014 Spot Bond				99.66618		99.64948				0.00	0	0
Total SY1132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1132										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				99.61604		99.59934				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				99.53316		99.52747				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1137 On 04/11/2014 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total SY1137 SPOT										0.00	0	0
Total For SY1137										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.15000	110.15711	7.15500	110.13029				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			8.94500	103.50990	8.91000	103.73011				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	83.20667	100.00000	83.02011				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	30.85442	100.00000	30.77968				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				100.35790		100.33793				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				100.03480		100.01749				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				101.34470		101.32695				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				101.23245		101.21272				0.00	0	0
Total TFS117 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				101.31565		101.29805				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.83108		100.81200				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.87577		100.85574				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				98.63229		98.61475				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				98.12479		98.10726				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				97.94865		97.93156				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.16964		100.14950				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			7.94000	101.57358	7.94500	101.54301				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.37480		100.35501				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				100.38490		100.36457				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	100.39734	7.83000	100.37639				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				100.36925		100.34975				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.38188		100.36170				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.40077		100.37959				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.36925		100.34975				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.38188		100.36170				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.36387	7.16000	100.34469				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.40660		100.38511				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.40458		100.38321				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.45288		100.42894				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.44634		100.42276				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.64223		100.60822				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.61995		100.58713				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				100.36874		100.34926				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.38490		100.36457				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.39551	8.73000	100.32560				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.36723		100.34783				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.38188		100.36170				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.89500	98.09660	8.88500	98.05936				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.36419		100.34495				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.38188		100.36170				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.40760		100.38607				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.40206		100.38082				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.40004		100.37891				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.45187		100.42798				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.44987		100.42608				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.43228		100.40943				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.60756		100.57540				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				100.60954		100.57728				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				100.59962		100.56789				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				100.39124		100.36950				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	6.04451	101.06155	6.02974				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				100.36723		100.34783				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				100.53498		100.51676				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				100.41264		100.39084				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				100.43278		100.40990				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				100.64420		100.61009				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				100.75441		100.73402				0.00	0	0
Total THE9A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.38355		100.36222				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.38868		100.36708				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				100.38355		100.36222				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				100.38868		100.36708				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				100.39124		100.36950				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				100.38048		100.35931				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				100.38868		100.36708				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				100.41684		100.39375				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				100.41684		100.39375				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				100.41684		100.39375				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				100.45775		100.43250				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				100.46797		100.44218				0.00	0	0
Total THE9C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.45520		100.43008				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.65873		100.62283				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				100.67139		100.63482				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				100.66633		100.63003				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			8.19000	105.76555	8.19500	105.73878			27,027,000,000.00	3,300,000	1,263,000,000	
Total TL15 SPOT									27,027,000,000.00	3,300,000	1,263,000,000	
Total For TL15									27,027,000,000.00	3,300,000	1,263,000,000	
TL20 On 22/02/2020 Spot Bond			9.74000	87.14282	9.71500	87.21362			0.00	0	0	
Total TL20 SPOT									0.00	0	0	
Total For TL20									0.00	0	0	
TN17 On 14/11/2017 Spot Bond			7.97500	105.69808	7.95500	105.73360			82,940,000,000.00	10,400,000	26,350,200,000	
Total TN17 SPOT									82,940,000,000.00	10,400,000	26,350,200,000	
Total For TN17									82,940,000,000.00	10,400,000	26,350,200,000	
TN20 On 17/09/2020 Spot Bond			9.22500	109.88894	9.20000	109.98130			76,567,500,000.00	8,300,000	13,707,600,000	
Total TN20 SPOT									76,567,500,000.00	8,300,000	13,707,600,000	
Total For TN20									76,567,500,000.00	8,300,000	13,707,600,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.69953	100.00000	0.69735			0.00	0	0	
Total TN20U SPOT									0.00	0	0	
Total For TN20U									0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.43000	111.00196	9.39500	111.19930			0.00	0	4,880,000,000	
Total TN23 SPOT									0.00	0	4,880,000,000	
Total For TN23									0.00	0	4,880,000,000	
TN25 On 19/08/2025 Spot Bond			9.67500	103.23012	9.64000	103.43597			0.00	0	17,000,000,000	
Total TN25 SPOT									0.00	0	17,000,000,000	
Total For TN25									0.00	0	17,000,000,000	
TN27 On 14/11/2027 Spot Bond			9.65500	96.42296	9.60000	96.79005			118,756,500,000.00	12,300,000	2,224,200,000	
Total TN27 SPOT									118,756,500,000.00	12,300,000	2,224,200,000	

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 TN27										118,756,500,000.00	12,300,000	2,224,200,000
TNF16 On 10/06/2016 Spot Bond				101.58426		101.56530				0.00	0	0
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				102.57757		102.55836				0.00	0	1,518,800,000
Total TNF18 SPOT										0.00	0	1,518,800,000
Total For TNF18										0.00	0	1,518,800,000
TORQ1 On 15/08/2014 Spot Bond				99.83739		99.81853				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				99.82757		99.80763				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				99.82303		99.80259				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				99.82247		99.80196				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				99.79966		99.77664				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				99.75272		99.72452				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				100.76889		100.74987				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				100.56211		100.54151				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				100.57430		100.55329				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.46042		100.44205				0.00	0	0
Total TPDA04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.49328		100.47369				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.16075	10.00000	100.13394				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.15674	9.75000	100.13060				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.15612	100.00000	10.12994				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.17093		101.15111				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.24616		101.22510				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.28793		101.26618				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.29627		101.27438				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.52970		101.50394				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.04406		102.00971				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.22275	100.00000	11.17339				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15U On 02/10/2014 Spot Bond				99.09759		99.08175				0.00	0	0
Total TSP15U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP150										0.00	0	0
TSP150 On 13/11/2014 Spot Bond				98.41628		98.40028				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP152 On 27/11/2014 Spot Bond				98.21430		98.19850				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP153 On 22/01/2015 Spot Bond				97.20836		97.19184				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP156 On 07/08/2014 Spot Bond				99.98286		99.96572				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP157 On 05/02/2015 Spot Bond				96.49251		96.47334				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				99.74609		99.72916				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				95.77155		95.75677				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				96.06637		96.04773				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				99.26470		99.24760				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				95.87670		95.85837				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				95.64410		95.62587				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				98.79211		98.77509				0.00	0	0
Total TSP165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP165										0.00	0	0
TSP165 On 16/04/2015 Spot Bond				95.41433		95.39620				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP166 On 28/05/2015 Spot Bond				94.71164		94.69371				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				94.43331		94.41530				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				97.32319		97.30592				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				93.72540		93.70678				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				93.58189		93.56360				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.21378	100.00000	14.17934				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				101.41509		101.39732				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	71.11331	100.00000	70.85091				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				101.38030		101.36367				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				101.19737		101.18074				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 04/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC057 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC057										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.27301		100.25595				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.25595		100.23888				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.22253		100.20541				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 26/08/2014 Spot Bond				100.21708		100.20038				0.00	0	0
Total TWC061 SPOT										0.00	0	0
Total For TWC061										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.20574		100.18860				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.15406		100.13694				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				101.34729		101.32858				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.24782		100.22876				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCM On 21/08/2014 Spot Bond				101.20329		101.18658				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.22574		100.20837				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.27500	111.44760	9.25000	111.54664				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.36315		100.33940				0.00	0	0
Total UTR042 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UTR042										0.00	0	0
UTR04: On 06/04/2015 Spot Bond				100.70807		100.68258				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			9.47500	105.89662	9.45500	105.92326				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				100.67926		100.66134				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				100.64490		100.62594				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				99.96264		99.94370				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				99.96120		99.94162				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				99.96122		99.94161				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.71008		100.68936				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				100.73022		100.70895				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.08000	111.36722	7.08500	111.33725				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.30000	239.03608	1.30000	239.01354				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			7.01000	103.23421	7.01500	103.21094				0.00	0	0
Total WSP1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.63500	105.08626	7.61500	105.11576			0.00	0	4,100,000,000
Total WSP2 SPOT									0.00	0	4,100,000,000
Total For WSP2									0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.98000	105.70025	7.97000	105.71810			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			8.31500	104.79669	8.29000	104.88923			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			8.41500	104.67626	8.39000	104.78302			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			6.64000	94.29388	6.64500	94.27303			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.57000	92.52290	6.57500	92.50116			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.96500	98.13954	5.96500	98.12381			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			6.64000	94.27714	6.64500	94.25628			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.37000	68.88791	7.36000	68.90859			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	43.36252	100.00000	43.28025			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	22.95233	100.00000	22.90878			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									36,063,737,323,746,500.004,573,779,654,976	0	049,677,551,388

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									36,063,737,323,746,500.00	573,779,654,976	049,677,551,388
Total Futures									36 063 756 275 836 500.00	573,779,847,957	049,677,977,616
Total Options									0.00	0	54,133
Grand Total:									36,063,756,275,836,500.00	573,779,847,957	049,678,031,749