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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			122.63359	122.63359	122.02726	122.02726			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.03205	123.03205	122.41632	122.41632			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			8,037.26000	8.03726	8,643,590		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			8,027.26000	8.02726	8,633,590		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			8,017.26000	8.01726	8,623,590		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			416.32000	0.41632	1,032,050		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			406.32000	0.40632	1,022,050		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			426.32000	0.42632	1,042,050		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.49823	85.58336	9.54544	85.22795			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.58991	83.09989	9.63863	82.73904			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.68202	84.40213	9.73161	84.04078			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			4,281.26000	4.28126	4,636,670		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			4,350.29000	4.35029	4,705,700		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			4,419.22000	4.41922	4,774,630		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,598.65000	4.59865	4,959,500		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			4,666.10000	4.66610	5,026,950		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,733.45000	4.73345	5,094,300		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,983.66000	1.98366	2,345,010		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			1,843.65000	1.84365	2,205,000		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			1,913.70000	1.91370	2,275,050		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.47782	116.47782	116.45048	116.45048			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.26346	118.26346	118.23555	118.23555			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,440.48000	7.44048	7,467,820		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,460.48000	7.46048	7,487,820		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			7,450.48000	7.45048	7,477,820		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,225.55000	1.22555	1,253,460		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,245.55000	1.24555	1,273,460		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,235.55000	1.23555	1,263,460		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			120.14222	120.14222	120.11311	120.11311			0.00	0	334
I2038	On	06/11/2014			121.98407	121.98407	121.95426	121.95426			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			14,123.11000	14.12311	14,152,220		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			14,113.11000	14.11311	14,142,220		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			14,103.11000	14.10311	14,132,220		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			1,954.26000	1.95426	1,984,070		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			1,944.26000	1.94426	1,974,070		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			1,964.26000	1.96426	1,994,070		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			118.18565	118.18565	118.15686	118.15686			0.00	0	5,218
I2046	On	06/11/2014			118.65177	118.65177	118.62235	118.62235			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			13,726.86000	13.72686	13,755,650		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			13,716.86000	13.71686	13,745,650		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			13,706.86000	13.70686	13,735,650		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			14,192.35000	14.19235	14,221,770		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			14,182.35000	14.18235	14,211,770		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			14,172.35000	14.17235	14,201,770		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,218
I2050	On	07/08/2014			126.21703	126.21703	126.18577	126.18577			0.00	0	2,150
I2050	On	06/11/2014			128.15156	128.15156	128.11985	128.11985			0.00	0	0
Total I2050 Future											0.00	0	2,150
I2050	On	07/08/2014	112.01	Call			14,175.77000	14.17577	14,207,030		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14,195.77000	14.19577	14,227,030		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14,185.77000	14.18577	14,217,030		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,129.85000	2.12985	2,161,560		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			2,119.85000	2.11985	2,151,560		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			2,109.85000	2.10985	2,141,560		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,150
R157	On	07/08/2014	Bond Future			6.75915	112.47103	6.79035	112.43696		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			6.95482	107.36855	6.99600	107.33387		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.25643	109.05158	7.30477	109.02308		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.75	Call			213.96000	0.21396	226,120	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			258.02000	0.25802	236,110	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			219.34000	0.21934	231,740	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			252.48000	0.25248	230,810	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			208.67000	0.20867	220,580	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			263.65000	0.26365	241,490	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			754.41000	0.75441	724,450	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			73.83000	0.07383	78,630	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			747.44000	0.74744	717,560	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			75.38000	0.07538	80,280	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			740.49000	0.74049	710,710	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			72.29000	0.07229	77,010	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			103.03000	0.10303	96,240	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			953.19000	0.95319	974,950	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			101.91000	0.10191	95,170	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			943.83000	0.94383	965,480	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			104.16000	0.10416	97,310	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			948.51000	0.94851	970,220	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	8,548
R186	On	07/08/2014	Bond Future			8.13610	119.68082	8.18327	119.27347		10.92	83,776,574.00	700	49,540
R186	On	06/11/2014	Bond Future			8.20382	121.50134	8.25270	121.08781		10.73	0.00	0	0
R186	On	05/02/2015	Bond Future			8.26901	118.10935	8.31880	117.69665		10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												83,776,574.00	700	49,540
R186	On	07/08/2014	Bond Future	9.20	Put			265.90000	0.26590	215,470	11.39	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.31	Call			3,052.98000	3.05298	3,250,440	10.95	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			5,230.61000	5.23061	5,512,570	11.14	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			893.28000	0.89328	767,890	11.14	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			2,004.79000	2.00479	1,792,590	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			6,654.64000	6.65464	6,975,130	11.25	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			538.18000	0.53818	451,320	11.25	0.00	0	840
R186	On	07/08/2014	Bond Future	9.20	Call			8,590.64000	8.59064	8,947,560	11.39	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			2,768.62000	2.76862	2,952,200	10.92	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,195.67000	2.19567	1,971,900	10.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Call			2,956.46000	2.95646	3,149,290	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,041.92000	2.04192	1,827,400	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			3,004.51000	3.00451	3,199,660	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,968.16000	1.96816	1,758,270	10.95	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,054.48000	1.05448	954,400	11.17	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			3,122.46000	3.12246	3,290,570	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,078.95000	4.07895	3,833,530	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			3,161.40000	3.16140	3,331,070	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,032.58000	4.03258	3,788,720	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			3,200.63000	3.20063	3,371,860	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,986.59000	3.98659	3,744,290	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,453.55000	8.45355	8,767,000	11.17	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,387.32000	6.38732	6,631,260	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,896.11000	2.89611	2,727,350	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,437.26000	6.43726	6,682,340	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,866.81000	2.86681	2,699,190	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,337.55000	6.33755	6,580,350	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,925.65000	2.92565	2,755,750	11.23	0.00	0	0
Total R186 Option												0.00	0	7,150
Total For R186												83,776,574.00	700	56,690
R197	On	07/08/2014	Bond Future			283.14430	283.14430	282.85540	282.85540			0.00	0	1,244
R197	On	06/11/2014	Bond Future			287.48462	287.48462	287.19098	287.19098			0.00	0	0
Total R197 Future												0.00	0	1,244
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			12,845.40000	12.84540	13,134,300		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			12,865.40000	12.86540	13,154,300		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			12,855.40000	12.85540	13,144,300		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future	285.00	Call			2,190.98000	2.19098	2,484,620		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			2,180.98000	2.18098	2,474,620		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			2,200.98000	2.20098	2,494,620		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,244
R201	On	07/08/2014	Bond Future			6.30660	102.06480	6.34588	102.05074		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			437.57000	0.43757	424,000	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			62.45000	0.06245	62,960	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			434.76000	0.43476	421,210	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			60.87000	0.06087	61,340	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			440.39000	0.44039	426,800	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			61.66000	0.06166	62,150	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			228.38585	228.38585	225.28162	225.28162		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			231.88654	231.88654	228.73464	228.73464			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			17,564.09000	17.56409	20,523,580	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			272.47000	0.27247	127,730	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			17,554.70000	17.55470	20,513,900	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			273.08000	0.27308	128,050	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			17,545.31000	17.54531	20,504,220	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			273.69000	0.27369	128,370	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			1,734.64000	1.73464	4,886,540		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			1,724.64000	1.72464	4,876,540		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			1,744.64000	1.74464	4,896,540		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,590
R2023	On	07/08/2014	Bond Future			8.00819	101.89106	8.06078	101.57374		8.99	0.00	0	12,377
R2023	On	06/11/2014	Bond Future			8.08596	99.51993	8.14079	99.19773		9.13	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.16320	101.07913	8.21937	100.75801		9.00	0.00	0	0
Total R2023 Future												0.00	0	12,377

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/08/2014	Bond Future	8.51	Call			3,393.47000	3.39347	3,604,850	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			735.33000	0.73533	629,390	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			3,308.91000	3.30891	3,517,150	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			767.15000	0.76715	658,070	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,351.08000	3.35108	3,560,890	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			751.11000	0.75111	643,600	9.19	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			4,028.46000	4.02846	4,227,730	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,438.74000	1.43874	1,315,810	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,066.19000	4.06619	4,266,560	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,419.82000	1.41982	1,297,990	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,104.07000	4.10407	4,305,540	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,401.09000	1.40109	1,280,360	9.37	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,775.15000	4.77515	4,973,440	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,861.47000	1.86147	1,738,640	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,811.12000	4.81112	5,010,270	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,842.57000	1.84257	1,720,600	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,847.20000	4.84720	5,047,210	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,823.82000	1.82382	1,702,710	9.20	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,377
R203	On	07/08/2014	Bond Future			7.27974	105.99564	7.34558	105.81340		3.40	0.00	0	24,254
R203	On	06/11/2014	Bond Future			7.39310	103.44410	7.46555	103.25898		3.42	0.00	0	0
R203	On	05/02/2015	Bond Future			7.51429	105.06497	7.59193	104.88338		3.28	0.00	0	0
Total R203 Future												0.00	0	24,254
R203	On	07/08/2014	Bond Future	6.84	Call			193.60000	0.19360	224,450	3.34	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,603.37000	1.60337	1,451,980	3.34	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			612.35000	0.61235	688,890	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			766.17000	0.76617	660,470	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			625.62000	0.62562	703,320	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			751.74000	0.75174	647,200	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			639.05000	0.63905	717,920	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			737.49000	0.73749	634,120	3.41	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			357.45000	0.35745	399,890	3.33	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,969.73000	1.96973	1,827,050	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			364.14000	0.36414	407,210	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,950.40000	1.95040	1,808,350	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			370.93000	0.37093	414,620	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,931.17000	1.93117	1,789,740	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			460.31000	0.46031	511,900	3.35	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,709.01000	1.70901	1,575,480	3.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.34	Call			2,263.45000	2.26345	2,390,560	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			534.48000	0.53448	480,000	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,280.34000	2.28034	2,407,910	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			528.51000	0.52851	474,490	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,297.27000	2.29727	2,425,300	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			522.59000	0.52259	469,030	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,296.71000	1.29671	1,389,700	3.31	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,067.91000	1.06791	979,310	3.31	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,414
R2030	On	07/08/2014	Bond Future			8.70254	94.34462	8.75480	93.92498			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.77443	95.78051	8.82834	95.35443			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.84542	93.27423	8.90031	92.84736			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	8.99	Call			1,855.76000	1.85576	2,275,400		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			1,933.48000	1.93348	2,353,120		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,011.11000	2.01111	2,430,750		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,415.51000	1.41551	1,841,590		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,261.18000	1.26118	1,687,260		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			1,338.39000	1.33839	1,764,470		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			2,580.46000	2.58046	3,007,330		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,654.86000	2.65486	3,081,730		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			2,729.17000	2.72917	3,156,040		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308
R2037	On	07/08/2014	Bond Future			8.90306	96.38394	8.95006	95.94624			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			8.97121	97.85090	9.01959	97.40648			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.03845	95.12666	9.08761	94.68130			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			828.79000	0.82879	1,266,490		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			920.23000	0.92023	1,357,930		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			1,011.53000	1.01153	1,449,230		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			5,915.56000	5.91556	6,359,980		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			5,998.05000	5.99805	6,442,470		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			5,832.95000	5.83295	6,277,370		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			3,693.00000	3.69300	4,138,360		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			3,523.39000	3.52339	3,968,750		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			3,608.26000	3.60826	4,053,620		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	10,102
R204	On	07/08/2014	Bond Future			7.47044	103.06106	7.54567	102.78262		4.99	0.00	0	24,816
R204	On	06/11/2014	Bond Future			7.56397	104.62872	7.64465	104.34601		4.77	0.00	0	0
R204	On	05/02/2015	Bond Future			7.65714	102.23309	7.74205	101.95229		4.83	0.00	0	0
Total R204 Future												0.00	0	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			791.99000	0.79199	903,310	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,183.35000	1.18335	1,016,230	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			808.51000	0.80851	921,490	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,162.76000	1.16276	997,300	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			825.25000	0.82525	939,910	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,142.40000	1.14240	978,620	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,474.68000	1.47468	1,642,770	5.06	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			613.33000	0.61333	502,980	5.06	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			500.00000	0.50000	565,950	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,786.14000	2.78614	2,569,380	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			509.29000	0.50929	576,180	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,759.48000	2.75948	2,543,660	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,058.70000	2.05870	2,233,610	4.82	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			859.40000	0.85940	751,600	4.82	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			490.83000	0.49083	555,840	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,812.92000	2.81292	2,595,220	4.63	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,680.11000	2.68011	2,860,610	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			987.82000	0.98782	887,520	4.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/02/2015	Bond Future	8.24	Call			2,637.20000	2.63720	2,816,130	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,009.60000	1.00960	907,730	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,658.62000	2.65862	2,838,330	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			998.67000	0.99867	897,580	4.95	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	26,616
R2048	On	07/08/2014	Bond Future			8.96576	101.63469	9.01262	101.15168			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.03258	98.75383	9.08082	98.26332			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.09870	100.30119	9.14776	99.80910			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			6,260.78000	6.26078	6,743,790		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			6,078.26000	6.07826	6,561,270		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			6,169.60000	6.16960	6,652,610		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			6,194.11000	6.19411	6,684,620		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			6,283.92000	6.28392	6,774,430		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			6,104.14000	6.10414	6,594,650		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			3,405.65000	3.40565	3,897,740		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			3,499.17000	3.49917	3,991,260		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			3,311.95000	3.31195	3,804,040		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.67006	98.70721	7.72878	98.45383		6.33	0.00	0	34,069
R207	On	06/11/2014	Bond Future			7.75491	100.20905	7.81708	99.95174		6.13	0.00	0	0
R207	On	05/02/2015	Bond Future			7.84013	98.13777	7.90457	97.88261		6.25	0.00	0	0
Total R207 Future												0.00	0	34,069
R207	On	07/08/2014	Bond Future	7.69	Call			1,102.20000	1.10220	1,207,420	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,269.45000	1.26945	1,121,290	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			1,123.05000	1.12305	1,229,750	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,247.14000	1.24714	1,100,460	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,144.14000	1.14414	1,252,320	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,225.09000	1.22509	1,079,890	6.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/11/2014	Bond Future	7.34	Call			864.71000	0.86471	937,870	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,860.57000	2.86057	2,676,420	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			878.42000	0.87842	952,470	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,831.94000	2.83194	2,648,680	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			892.27000	0.89227	967,220	6.04	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,803.47000	2.80347	2,621,110	6.04	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,437.90000	3.43790	3,602,230	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,156.53000	1.15653	1,065,700	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,464.09000	3.46409	3,629,100	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,144.32000	1.14432	1,054,170	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,490.37000	3.49037	3,656,050	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,132.22000	1.13222	1,042,740	6.40	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	34,069
R208	On	07/08/2014	Bond Future			7.81471	97.02747	7.87285	96.74133		7.48	0.00	0	11,985
R208	On	06/11/2014	Bond Future			7.89620	95.10480	7.95726	94.81419		7.44	0.00	0	0
R208	On	05/02/2015	Bond Future			7.97613	96.59498	8.03904	96.30574		7.33	0.00	0	0
Total R208 Future												0.00	0	11,985
R208	On	07/08/2014	Bond Future	7.81	Call			1,233.08000	1.23308	1,347,480	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,542.45000	1.54245	1,370,710	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,599.04000	2.59904	2,788,280	7.66	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			624.66000	0.62466	527,760	7.66	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,187.39000	1.18739	1,298,560	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,595.46000	1.59546	1,420,490	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,210.10000	1.21010	1,322,890	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,568.80000	1.56880	1,395,450	7.50	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			945.82000	0.94582	849,000	7.60	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			947.76000	0.94776	1,027,430	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,395.62000	3.39562	3,184,680	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			963.13000	0.96313	1,043,800	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,361.98000	3.36198	3,152,040	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,481.37000	3.48137	3,675,160	7.60	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			932.56000	0.93256	1,011,230	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,429.45000	3.42945	3,217,510	7.29	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,581.07000	3.58107	3,756,920	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,539.15000	1.53915	1,425,760	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,609.71000	3.60971	3,786,370	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,523.13000	1.52313	1,410,550	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,638.76000	3.63876	3,816,220	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,507.55000	1.50755	1,395,770	7.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208 Option										0.00	0	2,150
Total For R208										0.00	0	14,135
R209 On 07/08/2014 Bond Future			8.80493	77.75660	8.85172	77.39553		16.39		0.00	0	24,622
R209 On 06/11/2014 Bond Future			8.86944	75.79253	8.91755	75.42590		16.83		0.00	0	0
R209 On 05/02/2015 Bond Future			8.93193	76.98029	8.98076	76.61263		16.55		0.00	0	0
Total R209 Future										0.00	0	24,622
R209 On 07/08/2014 Bond Future	9.04	Call			3,198.62000	3.19862	3,380,010	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.04	Put			1,772.36000	1.77236	1,592,680	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Call			3,242.73000	3.24273	3,425,970	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Put			1,741.89000	1.74189	1,564,060	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Call			3,287.11000	3.28711	3,472,210	16.60		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Put			1,711.81000	1.71181	1,535,840	16.60		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Call			8,212.06000	8.21206	8,492,740	17.45		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Put			969.76000	0.96976	883,810	17.45		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.00	Call			3,799.99000	3.79999	3,975,210	16.83		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.00	Put			3,178.05000	3.17805	2,986,640	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Call			8,470.20000	8.47020	8,755,130	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Call			8,725.56000	8.72556	9,014,800	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Put			840.90000	0.84090	763,510	17.48		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.50	Call			5,978.58000	5.97858	6,214,440	17.16		0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Put			1,751.46000	1.75146	1,620,690	17.16		0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.50	Call			2,118.89000	2.11889	2,231,080	16.58		0.00	0	5,500
R209 On 06/11/2014 Bond Future	9.58	Put			1,582.34000	1.58234	1,460,360	17.21		0.00	0	907
R209 On 06/11/2014 Bond Future	8.50	Put			5,395.44000	5.39544	5,141,000	16.58		0.00	0	0
R209 On 06/11/2014 Bond Future	8.95	Call			3,608.20000	3.60820	3,777,010	16.81		0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.95	Put			3,362.46000	3.36246	3,164,640	16.81		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Call			3,761.20000	3.76120	3,935,140	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Put			3,214.26000	3.21426	3,021,570	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Put			905.50000	0.90550	823,800	17.48		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.01	Call			3,839.40000	3.83940	4,015,900	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Put			3,142.57000	3.14257	2,952,440	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.05	Call			3,998.75000	3.99875	4,180,340	16.86		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.05	Put			3,003.53000	3.00353	2,818,490	16.86		0.00	0	0
R209 On 06/11/2014 Bond Future	9.58	Call			6,360.82000	6.36082	6,605,470	17.21		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			3,408.67000	3.40867	3,239,390	16.71		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Call			5,355.54000	5.35554	5,554,910	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			3,377.56000	3.37756	3,209,270	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Call			5,396.56000	5.39656	5,596,910	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Put			3,346.69000	3.34669	3,179,380	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Call			5,314.65000	5.31465	5,513,030	16.71		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option									0.00	0	23,387
Total For R209									0.00	0	48,009
R210 On 07/08/2014 Bond Future			170.26516	170.26516	169.42942	169.42942			0.00	0	618
R210 On 06/11/2014 Bond Future			170.83548	170.83548	169.98668	169.98668			0.00	0	0
Total R210 Future									0.00	0	618
R210 On 07/08/2014 Bond Future	159.01	Call			10,419.42000	10.41942	11,255,160		0.00	0	0
R210 On 07/08/2014 Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/08/2014 Bond Future	158.99	Call			10,439.42000	10.43942	11,275,160		0.00	0	0
R210 On 07/08/2014 Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/08/2014 Bond Future	159.00	Call			10,429.42000	10.42942	11,265,160		0.00	0	0
R210 On 07/08/2014 Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 06/11/2014 Bond Future	169.01	Call			976.68000	0.97668	1,825,480		0.00	0	0
R210 On 06/11/2014 Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 06/11/2014 Bond Future	168.99	Call			996.68000	0.99668	1,845,480		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			986.68000	0.98668	1,835,480		0.00	0	0
R210 On 06/11/2014 Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			128.86007	128.86007	128.83200	128.83200			0.00	0	390
R211 On 06/11/2014 Bond Future			130.83561	130.83561	130.80701	130.80701			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			842.00000	0.84200	870,070		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			832.00000	0.83200	860,070		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			822.00000	0.82200	850,070		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			797.01000	0.79701	825,610		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Call			817.01000	0.81701	845,610		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			807.01000	0.80701	835,610		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	390
R212 On 07/08/2014 Bond Future			134.22315	134.22315	134.19155	134.19155			0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.28095	136.28095	136.24879	136.24879			0.00	0	0
Total R212 Future									0.00	0	21,797

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/08/2014	Bond Future	129.01	Call			5,181.55000	5.18155	5,213,150		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			5,201.55000	5.20155	5,233,150		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			5,191.55000	5.19155	5,223,150		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,258.79000	1.25879	1,290,950		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			1,248.79000	1.24879	1,280,950		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			1,238.79000	1.23879	1,270,950		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	21,797
R213	On	07/08/2014	Bond Future			8.68967	88.44425	8.74686	88.00225		14.20	0.00	0	24,405
R213	On	06/11/2014	Bond Future			8.76017	86.24812	8.81911	85.79926		14.68	0.00	0	0
R213	On	05/02/2015	Bond Future			8.82993	87.59945	8.88999	87.14884		14.50	0.00	0	0
Total R213 Future												0.00	0	24,405
R213	On	07/08/2014	Bond Future	8.84	Call			2,749.61000	2.74961	2,961,390	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			2,036.79000	2.03679	1,806,570	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			2,791.39000	2.79139	3,005,490	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			2,002.56000	2.00256	1,774,660	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			2,833.51000	2.83351	3,049,920	14.27	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,968.76000	1.96876	1,743,170	14.27	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			3,558.06000	3.55806	3,769,310	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,399.79000	3.39979	3,162,180	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,596.42000	3.59642	3,809,240	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,362.54000	3.36254	3,126,500	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,635.00000	3.63500	3,849,380	14.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,325.60000	3.32560	3,091,120	14.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			5,802.61000	5.80261	6,063,160	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,101.30000	3.10130	2,911,240	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,717.36000	5.71736	5,975,570	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,158.84000	3.15884	2,966,440	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			5,759.78000	5.75978	6,019,160	14.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,129.82000	3.12982	2,938,590	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,405
R214	On	07/08/2014	Bond Future			8.89378	78.66306	8.94057	78.28647		16.98	0.00	0	5,228
R214	On	06/11/2014	Bond Future			8.95842	76.57108	9.00653	76.18866		17.61	0.00	0	0

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	05/02/2015	Bond Future			9.02223	77.77079	9.07110	77.38714		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			5,423.04000	5.42304	5,685,750	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			861.44000	0.86144	747,560	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			5,478.26000	5.47826	5,742,540	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			844.51000	0.84451	732,200	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			5,533.63000	5.53363	5,799,470	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			827.86000	0.82786	717,110	17.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,733.08000	1.73308	1,602,910	18.10	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			6,524.97000	6.52497	6,775,010	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,776.29000	1.77629	1,643,910	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			6,574.14000	6.57414	6,825,290	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,754.57000	1.75457	1,623,300	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			6,623.43000	6.62343	6,875,680	18.10	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,113.04000	3.11304	2,953,300	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,329.14000	6.32914	6,551,140	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,170.11000	3.17011	3,008,460	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,373.29000	6.37329	6,596,240	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,141.59000	3.14159	2,980,890	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,417.29000	6.41729	6,641,200	17.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	5,228
Total for Bond												83,776,574.00	700	365,591
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.20281	141.20281	141.15387	141.15387			0.00	0	635
Total IR CANDO ICAA Future												0.00	0	635
Total For IR CANDO ICAA												0.00	0	635
Total for Can-Do Interest Rate												0.00	0	635
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0

Contract Details	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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			457.03600	457.03600	455.63500	455.63500			13,711,080.00	3	507
GOVI On 06/11/2014 GOVI			463.98100	463.98100	462.56300	462.56300			0.00	0	28
GOVI On 05/02/2015 GOVI			471.24500	471.24500	469.83400	469.83400			0.00	0	0
Total GOVI Future									13,711,080.00	3	535
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			43,650.00000	4.36500	29,640,000		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			43,750.00000	4.37500	29,740,000		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			43,550.00000	4.35500	29,540,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			135,630.00000	13.56300	149,810,000		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			135,530.00000	13.55300	149,710,000		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			135,730.00000	13.57300	149,910,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			98,240.00000	9.82400	112,350,000		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			98,440.00000	9.84400	112,550,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			98,340.00000	9.83400	112,450,000		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	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									13,711,080.00	3	535
Total for GOVI									13,711,080.00	3	535
AL12 On 07/08/2014 Index Future			504.32500	504.32500	502.18900	502.18900			0.00	0	0
AL12 On 06/11/2014 Index Future			511.98900	511.98900	509.82500	509.82500			0.00	0	0
AL12 On 05/02/2015 Index Future			520.00300	520.00300	517.83900	517.83900			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			426.90300	426.90300	425.82200	425.82200			0.00	0	0
AL37 On 06/11/2014 Index Future			433.39000	433.39000	432.29700	432.29700			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			505.00200	505.00200	503.35900	503.35900			0.00	0	1
AL7T On 06/11/2014 Index Future			512.67600	512.67600	511.01200	511.01200			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			458.54500	458.54500	457.09000	457.09000			27,512,700.00	6	682
ALBI On 06/11/2014 Index Future			465.51300	465.51300	464.04000	464.04000			0.00	0	0
ALBI On 05/02/2015 Index Future			472.80000	472.80000	471.33400	471.33400			0.00	0	0
Total ALBI Future									27,512,700.00	6	682
Total For ALBI									27,512,700.00	6	682
IGOV On 07/08/2014 Index Future			214.56400	214.56400	213.56300	213.56300			0.00	0	1,268
IGOV On 06/11/2014 Index Future			217.85100	217.85100	216.83600	216.83600			0.00	0	87
IGOV On 05/02/2015 Index Future			221.28600	221.28600	220.27000	220.27000			0.00	0	0
Total IGOV Future									0.00	0	1,355
Total For IGOV									0.00	0	1,355
ILBI On 07/08/2014 Index Future			581.78600	581.78600	579.38100	579.38100			0.00	0	210
ILBI On 06/11/2014 Index Future			590.70800	590.70800	588.27400	588.27400			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									27,512,700.00	6	2,248
JIBAR f On 21/05/2014 Jibar Future			5.79000	94.21000	5.82000	94.18000			0.00	0	2,000
JIBAR f On 18/06/2014 Jibar Future			5.89000	94.11000	5.92000	94.08000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.92000	94.08000	5.95000	94.05000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.07000	93.93000	6.10000	93.90000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.14000	93.86000	6.17000	93.83000			0.00	0	1,000
JIBAR f On 15/10/2014 Jibar Future			6.29000	93.71000	6.32000	93.68000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 17/12/2014 Jibar Future			6.49000	93.51000	6.52000	93.48000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.75000	93.25000	6.78000	93.22000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.92000	93.08000	6.95000	93.05000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.08000	92.92000	7.11000	92.89000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.22000	92.78000	7.25000	92.75000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.37000	92.63000	7.40000	92.60000			0.00	0	0
Total Jibar Future									0.00	0	13,395
Total For JIBAR FUTURE									0.00	0	13,395
Total for Jibar									0.00	0	13,395
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									125,000,354.00	709	382,404
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.91827			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			7.15500	102.69666	7.15500	102.67704			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.12696			0.00	0	30,000,000
Total AA04 SPOT									0.00	0	30,000,000
Total For AA04									0.00	0	30,000,000
AA05 On 22/03/2019 Spot Bond			8.63000	104.00166	8.63000	103.97779			0.00	0	5,000,000,000
Total AA05 SPOT									0.00	0	5,000,000,000
Total For AA05									0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.70906			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			9.25500	102.12105	9.25500	102.09581			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.90997			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.99974			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.49500	95.71107	9.49500	95.68694			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			7.45500	101.73754	7.45500	101.71731		10,437,000,000.00		1,400,000	120,000,000
Total AB06 SPOT								10,437,000,000.00		1,400,000	120,000,000
Total For AB06								10,437,000,000.00		1,400,000	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.34233			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			8.82500	104.22665	8.82500	104.20220			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			1.51000	135.24724	1.51000	135.19271		75,500,000,000.00		50,000,000	100,000,000
Total ABCPI2 SPOT								75,500,000,000.00		50,000,000	100,000,000
Total For ABCPI2								75,500,000,000.00		50,000,000	100,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.25000	130.28082	2.25000	271.17725			0.00	0	20,000,000
Total ABCPI3 SPOT									0.00	0	20,000,000
Total For ABCPI3									0.00	0	20,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	99.90268			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.67277			0.00	0	50,000,000
Total ABFN06 SPOT									0.00	0	50,000,000
Total For ABFN06									0.00	0	50,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.27610			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.32927			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.36458			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.84451			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.75679				0.00	2,000,000,000	1,000,000,000
Total ABFN11 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN11										0.00	2,000,000,000	1,000,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.77678				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 On 15/03/2015 Spot Bond			7.91500	104.87645	7.91500	104.85433				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.07914				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			7.88500	101.88861	7.88500	101.86720				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.45234				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.91341				0.00	0	0
Total ABL12B SPOT										0.00	0	0
Total For ABL12B										0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.90051				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.75528				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.95774				0.00	0	0
Total ABL15 SPOT										0.00	0	0
Total For ABL15										0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.20115				0.00	0	0
Total ABL16 SPOT										0.00	0	0
Total For ABL16										0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.34325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	101.83887				0.00	0	0
Total ABL18 SPOT										0.00	0	0
Total For ABL18										0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.51237				0.00	0	0
Total ABL19 SPOT										0.00	0	0
Total For ABL19										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.95000	127.53488	2.95000	127.47854				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.26000	115.19845	4.26000	115.14348				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			5.01000	101.59093	5.01000	101.54028				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.88000	105.40246	5.88000	105.34744				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			11.22500	113.42934	11.22500	113.39513				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.21198				0.00	280,000,000	140,000,000
Total ABLS2B SPOT										0.00	280,000,000	140,000,000
Total For ABLS2B										0.00	280,000,000	140,000,000
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.35140				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.42150				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.48928				0.00	0	10,000,000
Total ABLS5 SPOT										0.00	0	10,000,000
Total For ABLS5										0.00	0	10,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.76000	111.24072	4.76000	111.18608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABLSI1 SPOT										0.00	0	0
Total For ABLSI1										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	64.43047	100.00000	64.27439				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.99000	167.76092	1.99000	167.69110				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	159.56229	2.76000	159.49252				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			2.02000	172.28457	2.02000	172.21269				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.84000	178.89079	1.84000	178.81707				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			8.22125	74.70895	8.22125	74.69278				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			8.22125	74.70895	8.22125	74.69278				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.19325				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.16000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.71000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.52000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	87.98000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.81983				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.70708				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	87.49000				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			7.42500	104.38469	7.42500	104.36378				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.38000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	90.91000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.62000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.02859				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			7.44500	109.92077	7.44500	109.89894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.72549				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.52000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.28000				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			2.48000	96.12743	2.48000	106.12200				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.53000	101.18170	2.53000	153.45878				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.44000	117.19790	2.44000	206.56249				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.71000				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			9.59000	90.97307	9.59000	90.94992				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.30000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	98.28000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.14984				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.54000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.71000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	112.51500				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			9.57000	111.08809	9.57000	111.05957				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	110.39500				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			9.51500	111.50561	9.51500	111.47715				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.96000	89.80045	8.96000	89.77895				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.92000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	98.94000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.61000	110.78588	9.61000	110.75732			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.65000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.47609			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.43585			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			8.42500	106.41883	8.42500	106.39496		5,897,500,000.00	700,000	1,060,000,000	
Total ABS10 SPOT								5,897,500,000.00	700,000	1,060,000,000	
Total For ABS10								5,897,500,000.00	700,000	1,060,000,000	
ABS11 On 09/04/2021 Spot Bond			8.96500	103.43982	8.96500	103.41504		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			7.10500	101.53794	7.10500	101.51868		0.00	0	560,000,000	
Total ABS5 SPOT								0.00	0	560,000,000	
Total For ABS5								0.00	0	560,000,000	
ABS6 On 01/06/2020 Spot Bond			8.96500	96.27641	8.96500	100.34236		4,482,500,000.00	500,000	544,000,000	
Total ABS6 SPOT								4,482,500,000.00	500,000	544,000,000	
Total For ABS6								4,482,500,000.00	500,000	544,000,000	
ABS7 On 11/09/2026 Spot Bond			9.73500	95.07451	9.73500	95.04995		0.00	0	2,400,000,000	
Total ABS7 SPOT								0.00	0	2,400,000,000	
Total For ABS7								0.00	0	2,400,000,000	
ABS9 On 17/03/2016 Spot Bond			7.80500	104.26895	7.80500	104.24726		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.21000	134.30474	2.21000	131.66631				0.00	0	0
Total ABSI1 SPOT										0.00	0	0
Total For ABSI1										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.06000	217.23384	2.06000	275.12013				0.00	0	20,000,000
Total ABSI2 SPOT										0.00	0	20,000,000
Total For ABSI2										0.00	0	20,000,000
ABS13 On 31/01/2017 Spot Bond			1.45000	124.21192	1.45000	126.93127				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.03000	127.11157	2.03000	129.61069				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	45.32014	100.00000	45.20914				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.60500	104.70188	11.60500	104.66978				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.02512				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.09932	100.00000	4.08939				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.02578				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.03501				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	24.43387	100.00000	24.37467				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				100.00000	0.00000	100.02447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.05357	11.00000	63.03555				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	15.63767	100.00000	15.59979				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40570				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.54558				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.34331				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.38546				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40401				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.47588				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.47588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.49061				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				100.00000	0.00000	101.30960				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				100.00000	0.00000	102.49061				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.46116				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.21475				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.28591				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	101.16634				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	101.36021				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.40213				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.41896				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.38525				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.30960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.42000	104.20017	9.42000	104.17380				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.48088				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.17180				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	82.88962				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	158.60784				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	158.63534				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.34324				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.03683				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.03683				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	99.90501				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.30107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.29095				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	102.37982				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.65912				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	102.37848				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	102.45695				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05529				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	101.34677				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	103.41129				0.00	68,000,000	17,000,000
Total ACL143 SPOT										0.00	68,000,000	17,000,000
Total For ACL143										0.00	68,000,000	17,000,000
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20069				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				100.00000	0.00000	101.34831				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				100.00000	0.00000	101.32153				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				100.00000	0.00000	101.18655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.15783				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.21357				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31815				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.25908				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.19162				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.21019				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.72269	10.23000	101.69511				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.22859				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.20006				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	115.50107				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.57000	105.01233	9.57000	104.98537				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	112.99813	1.75000	112.98593				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.20851				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				100.00000	0.00000	101.21170				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28932				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.33124				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24738				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	101.32286				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	101.93544				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	103.40678				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.28338				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.33963				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.57425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.32286				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.28343				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.35496				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.37687				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.19990				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.22523				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.38202				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.36980				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46529				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.29771				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45190				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.85229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46529				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.13880				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.39829				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.39829				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	115.59996				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	116.42746				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.21381				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.20206				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.01713				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.23395				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.23899				0.00	0	100,000,000
Total ACL213 SPOT										0.00	0	100,000,000
Total For ACL213										0.00	0	100,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.28932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.21549				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21381				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.32809				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.22846				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.45878				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 26/05/2014 Spot Bond				100.00000	0.00000	101.38678				0.00	0	0
Total ADCP05 SPOT										0.00	0	0
Total For ADCP05										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.40308				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	93.48080	100.00000	93.25168				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	13.55262	100.00000	13.51979				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.57919			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.63809			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.71653			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.55503			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			8.16000	97.84393	8.16000	97.82255			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.71842			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.83775			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			8.55000	101.68097	8.55000	101.65784		3,420,000,000.00		400,000	20,500,000
Total AIR01 SPOT								3,420,000,000.00		400,000	20,500,000
Total For AIR01								3,420,000,000.00		400,000	20,500,000
AIR02 On 30/04/2023 Spot Bond			9.21000	115.51624	9.21000	115.48783		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	88.85418	100.00000	88.57476		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			7.29500	108.07032	7.29500	108.04929		0.00		0	2,840,000,000
Total AIR03 SPOT								0.00		0	2,840,000,000
Total For AIR03								0.00		0	2,840,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	86.92282	100.00000	86.72067		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.27760	100.00000	12.25043				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.78000	158.08825	2.78000	158.01908				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.46486				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	101.32339				0.00	0	0
Total ANG06 SPOT										0.00	0	0
Total For ANG06										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.70971				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.28000				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	99.80668				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12985				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.26760				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.49515				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.18391				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.03000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.07000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	101.31734				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	101.12985				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.11305				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.04622				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.04000	104.03352	9.04000	104.00839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.19852			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.57349			0.00	0	30,000,000
Total BAW13 SPOT									0.00	0	30,000,000
Total For BAW13									0.00	0	30,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.91977			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	102.11986			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.56483			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.53500	104.52395	9.53500	104.49720			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			7.41000	107.00252	7.41000	106.98126		74,100,000,000.00		10,000,000	3,180,000,000
Total BAW2 SPOT								74,100,000,000.00		10,000,000	3,180,000,000
Total For BAW2								74,100,000,000.00		10,000,000	3,180,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.11232			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.01272			0.00	0	0
Total BAW6 SPOT									0.00	0	0
Total For BAW6									0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.86500	101.45736	7.86500	101.43611			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			8.97500	104.08545	8.97500	104.06049			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			11.11915	103.86187	11.11915	103.09107			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			11.09907	102.02215	11.09907	101.86060				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.13625	101.94869	11.13625	101.81179				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.45550				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.17344	101.88428	11.17344	101.72810				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.91847	101.27105	11.91847	101.23111				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.49006				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.49006				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.49013				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.36915	101.03462	11.36915	101.18702				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.29273	102.84192	11.29273	101.78885				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			11.09907	102.02215	11.09907	101.86060				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			11.21867	102.21448	11.21867	101.92877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.38366	96.67694	10.38366	101.43765				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.41408				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.39779				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.39779				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.32258				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.86414	100.56941	10.86414	100.92841				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.75000	99.87696	11.75000	99.84519				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35678				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.67500	69.93767	11.67500	97.44091				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.28286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	86.29150	9.28000	101.29367				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.37729				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.44000	66.94140	11.44000	99.99813				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.33627				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.37046				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.37046				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84542				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.31985				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.38617				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.40271				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.38617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.32258				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.33814				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.38626				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.99920				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.11915	104.23057	14.11915	103.48579				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.33082	102.23834	15.33082	102.18739				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.21745	102.04458	14.21745	101.98938				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.81323				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.81323				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.81323				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.88107				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.57520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	16.36903	100.00000	16.33798				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.23178	100.00000	21.17978				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.32331	100.00000	19.27598				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.92797	100.00000	11.89875				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.94038	100.00000	11.91145				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.42148	100.00000	14.38616				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.49596	100.00000	12.46537				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.58905				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.53692				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	6.86207	100.00000	6.82813				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	6.86207	100.00000	6.82813				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP80I On 19/05/2014 Spot Bond			100.00000	66.66669	100.00000	66.66668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP80U SPOT									0.00	0	0
Total For BCP80U									0.00	0	0
BCP81I On 06/06/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total BCP81U SPOT									0.00	0	0
Total For BCP81U									0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total BCP82U SPOT									0.00	0	0
Total For BCP82U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978		500,000,000,000,000.00	75,000,000,000	60,000,000,000	
Total BCP83U SPOT								10,000,000,000,000.00	75,000,000,000	60,000,000,000	
Total For BCP83U								10,000,000,000,000.00	75,000,000,000	60,000,000,000	
BD020I On 31/12/2018 Spot Bond			1.96000	105.35409	1.96000	176.22512			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD020E On 28/04/2028 Spot Bond			8.13000	93.60669	8.13000	147.86065			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD020E On 02/03/2028 Spot Bond			8.13000	94.88118	8.13000	148.18595			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD030I On 18/04/2028 Spot Bond			8.51500	97.55739	8.51500	97.53517			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	101.59076			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond			100.00000		0.00000	101.24119			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER0I On 28/03/2018 Spot Bond			8.06000	98.00697	8.06000	97.98593			0.00	0	600,000,000
Total BEER02 SPOT									0.00	0	600,000,000
Total For BEER02									0.00	0	600,000,000
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	101.36523			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	100.57423			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.58600				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.62522				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.66441				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.77372				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	14.48182	100.00000	14.44635				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.39699				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.41681				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.42530				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.42813				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.46206				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.50723				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	14.16572	100.00000	14.13103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.16572	100.00000	14.13103				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.22321				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.32068				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.34726				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			8.52500	102.28037	8.52500	102.25717				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.42697				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.56851				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	10.13022	100.00000	10.10568				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.13022	100.00000	10.10568				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.35500	103.72251	6.35500	103.70469				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.52646				0.00	0	20,000,000
Total BID04 SPOT										0.00	0	20,000,000
Total For BID04										0.00	0	20,000,000
BIDC3€ On 05/08/2014 Spot Bond				100.00000	0.00000	98.67110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC36 SPOT										0.00	0	0
Total For B IDC36										0.00	0	0
B IDC38 On 05/06/2014 Spot Bond				100.00000	0.00000	99.76209				0.00	600,000,000	300,000,000
Total B IDC38 SPOT										0.00	600,000,000	300,000,000
Total For B IDC38										0.00	600,000,000	300,000,000
B IDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.14196				0.00	0	0
Total B IDC39 SPOT										0.00	0	0
Total For B IDC39										0.00	0	0
B IDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.42317				0.00	0	0
Total B IDC40 SPOT										0.00	0	0
Total For B IDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	99.99964				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	300,000,000
Total BLG1B SPOT										0.00	0	300,000,000
Total For BLG1B										0.00	0	300,000,000
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	44.01609	100.00000	43.90945				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	19.91884	100.00000	19.87006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.26320			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.03848			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			7.68500	102.94531	7.68500	102.92436		2,305,500,000.00	300,000	400,000	
Total CBL06 SPOT								2,305,500,000.00	300,000	400,000	
Total For CBL06								2,305,500,000.00	300,000	400,000	
CBL08 On 02/11/2016 Spot Bond			9.62500	110.29970	9.62500	110.27153		0.00	0	20,000,000	
Total CBL08 SPOT								0.00	0	20,000,000	
Total For CBL08								0.00	0	20,000,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.64954		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	
Total For CBL09								0.00	0	0	
CBL11 On 06/05/2016 Spot Bond			9.27500	102.62983	9.27500	102.60455		1,855,000,000.00	200,000	630,000,000	
Total CBL11 SPOT								1,855,000,000.00	200,000	630,000,000	
Total For CBL11								1,855,000,000.00	200,000	630,000,000	
CBL12 On 06/09/2018 Spot Bond			11.35000	102.23090	11.35000	102.20024		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.52975		0.00	0	0	
Total CBL13 SPOT								0.00	0	0	
Total For CBL13								0.00	0	0	
CBL14 On 01/02/2019 Spot Bond			11.60000	103.29357	11.60000	103.26141		0.00	0	0	
Total CBL14 SPOT								0.00	0	0	
Total For CBL14								0.00	0	0	
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.19986		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			9.51500	99.90907	9.51500	99.88384		8,563,500,000.00	900,000	1,200,000	
Total CBL16 SPOT								8,563,500,000.00	900,000	1,200,000	
Total For CBL16								8,563,500,000.00	900,000	1,200,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.94616		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.04000	98.91099	12.04000	98.87905			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.39020			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.89736			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.29565			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			10.28500	92.55545	10.28500	92.53024			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.96000	120.52944	9.96000	120.49726			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.81000	116.50033	9.81000	116.46968			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			9.14000	115.72723	9.14000	115.69913		146,240,000,000,000.00	16,000,000,000	2,100,000,000	
Total CCT03 SPOT								16,240,000,000,000.00	16,000,000,000	2,100,000,000	
Total For CCT03								16,240,000,000,000.00	16,000,000,000	2,100,000,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.17523			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			11.87500	102.04796	11.87500	102.01598			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.16906			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.53346			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.22964				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.08528				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.24030				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.86781				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.89581				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.03408				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.03372				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.03563				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.16032				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.34333				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.35923				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	101.72775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	103.91632	10.11000	103.88801				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.72775				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.88012				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN187 On 23/08/2016 Spot Bond			2.76000	117.12548	2.76000	117.07421				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	106.30736				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	114.16526	3.14000	117.00795				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.84011	8.25000	101.81773				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN195 SPOT										0.00	0	0
Total For CLN195										0.00	0	0
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	101.72775				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.72775				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	122.20055	3.10000	116.60350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	122.04014	2.40000	116.45263				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.90584				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.97494				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	100.71113				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.50500	100.83310	8.50500	100.81015				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.78669				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	100.77585				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.59405				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.60563				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.55500	100.93535	8.55500	100.91225				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.55500	100.93535	8.55500	100.91225				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	102.83151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN224 On 15/06/2014 Spot Bond				100.00000	0.00000	103.32780				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.60500	104.07104	8.60500	104.04696				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37706				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52203				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.65726				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.65726				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN232 On 20/06/2014 Spot Bond			100.17539	100.30415	100.17539	100.04981				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN233 On 15/06/2016 Spot Bond				100.00000	0.00000	101.86037				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.14027				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	101.39660				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	99.90639				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	99.89998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.22045	9.35000	102.19464				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	102.22045	9.35000	102.19464				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.90633				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.90606				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	95.50824				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	99.84358				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.29982				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	99.84665				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.07828				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.07828				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.07828				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.07828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.07828				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.10571				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15123				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15123				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15123				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15123				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15123				0.00	10,000,000	10,000,000
Total CLN260 SPOT										0.00	10,000,000	10,000,000
Total For CLN260										0.00	10,000,000	10,000,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15884				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.37000	102.54192	9.37000	102.51641				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.03798				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	100.43027				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 24/02/2017 Spot Bond				100.00000	0.00000	99.84681				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				100.00000	0.00000	101.27254				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				100.00000	0.00000	101.26416				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				100.00000	0.00000	101.28434				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				100.00000	0.00000	99.98114				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				100.00000	0.00000	99.88623				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				100.00000	0.00000	101.28096				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27(On 20/06/2015 Spot Bond				100.00000	0.00000	104.84442				0.00	50,000,000	50,000,000
Total CLN279 SPOT										0.00	50,000,000	50,000,000
Total For CLN279										0.00	50,000,000	50,000,000
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.56017				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 21/06/2015 Spot Bond				100.00000	0.00000	101.13014				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28(On 27/06/2015 Spot Bond				100.00000	0.00000	101.05566				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				100.00000	0.00000	101.23060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42342				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42342				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42342				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42342				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	100.18789				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	99.82005				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.59211				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.32619				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.60154				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19299				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.31099				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47317				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19304				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19304				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18562				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	120.26935				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.96811				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	120.73033				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	119.72961				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	120.38830				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	117.00407				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	117.20749				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.16022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.87000	92.95414	10.87000	92.92741				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			11.39000	94.43349	11.39000	94.40506				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.13075				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.48539				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.15653				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.56306				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.48046				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.50993	8.80500	100.49292				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.29771				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.21024				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	113.81237				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.35974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.38489				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.48203				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.35010				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89038				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89038				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89038				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54571				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 21/06/2014 Spot Bond				100.00000	0.00000	101.06691				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.52321				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.13075				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	103.69089				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	103.73520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 23/06/2014 Spot Bond				100.00000	0.00000	101.09460				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.46845				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.72785				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.13760				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97073				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.61288				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.22524				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.43515				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.46377				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.18221				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 23/06/2014 Spot Bond				100.00000	0.00000	101.08675				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.44332				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.86594				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.86594				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	99.85656				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	101.96640				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.85569				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.86047				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	100.44159				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	100.55945				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.17688				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	102.95431	10.55000	101.69041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.05000	106.02635	10.05000	104.77066				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.24624				0.00	10,500,000,000	3,500,000,000
Total CLN363 SPOT										0.00	10,500,000,000	3,500,000,000
Total For CLN363										0.00	10,500,000,000	3,500,000,000
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.37261				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.19000	108.08506	12.19000	106.53148				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.38841				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			12.22000	106.24037	12.22000	106.13117				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			10.65000	105.65275	10.65000	105.55129				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.38841				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.48366				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.65930				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.17105				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.85185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.71759				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67768				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.58500	102.40221	9.58500	102.30638				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.75783				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.35858	7.01000	38.96899				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	155.77911				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			8.51500	97.55739	8.51500	135.42007				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			8.13000	33.65001	8.13000	147.86065				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			8.13000	34.06328	8.13000	148.18595				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.10171				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	90.01707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.90104				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.90104				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.39390				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.29948				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.31808				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.32286				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.56306				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.19870				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.71834				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.73108				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.88899				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.81919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.05500	107.99281	9.05500	105.52458				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			8.97500	104.22995	8.97500	104.20481				0.00	0	710,000,000
Total COJ04 SPOT										0.00	0	710,000,000
Total For COJ04										0.00	0	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.19500	117.31204	10.19500	117.28000				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.40500	108.29686	8.40500	108.27237				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			9.78500	106.60621	9.78500	106.57854				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.18000	95.04493	10.18000	95.01915				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.86000	96.66428	10.86000	96.63635				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.86000	94.38688	10.86000	94.35946				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.05049				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.86316				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.57837				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.37150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.10500	103.52889	11.10500	103.61386				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.93505	100.00000	11.90614				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.47489				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			8.25000	96.99158	8.25000	96.97028				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	99.91720				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	101.27520				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond			100.00000	75.20436	100.00000	75.00000				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.42918				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.25582				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.15505				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.72451				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.91958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.33675			0.00	0	0
Total DRD03 SPOT									0.00	0	0
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.40164			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.28500	113.58396	7.28500	113.56163			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			8.44000	107.19541	8.44000	107.17093	690,392,000,000.00			81,800,000	4,410,000,000
Total DV22 SPOT							690,392,000,000.00			81,800,000	4,410,000,000
Total For DV22							690,392,000,000.00			81,800,000	4,410,000,000
DV23 On 27/02/2023 Spot Bond			8.93000	108.70529	8.93000	108.67906	717,972,000,000.00			80,400,000	6,000,000,000
Total DV23 SPOT							717,972,000,000.00			80,400,000	6,000,000,000
Total For DV23							717,972,000,000.00			80,400,000	6,000,000,000
DV24 On 18/02/2024 Spot Bond			9.04000	106.61469	9.04000	106.58865			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.62500	106.26595	9.62500	106.23836			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	101.19064			0.00	0	0
Total DVC001 SPOT									0.00	0	0
Total For DVC001									0.00	0	0
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	101.23663			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.03314			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.14303			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			8.07000	130.14363	8.07000	130.11520			0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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				100.00000	0.00000	101.94526			0.00	0	400,000,000
Total EDC01 SPOT									0.00	0	400,000,000
Total For EDC01									0.00	0	400,000,000
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	104.38693	0.10000	133.84528			0.00	0	2,000,000,000
Total EL15 SPOT									0.00	0	2,000,000,000
Total For EL15									0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.92000	121.07441	1.96000	120.45502			0.00	0	3,000,000,000
Total EL28 SPOT									0.00	0	3,000,000,000
Total For EL28									0.00	0	3,000,000,000
EL29 On 19/11/2029 Spot Bond			1.97000	108.17124	1.97000	108.12630			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			2.11500	107.30785	2.11500	107.26276			0.00	0	21,000,000,000
Total EL30 SPOT									0.00	0	21,000,000,000
Total For EL30									0.00	0	21,000,000,000
EMM01 On 28/07/2020 Spot Bond			9.68500	107.29759	9.68500	107.26956			0.00	0	47,000,000
Total EMM01 SPOT									0.00	0	47,000,000
Total For EMM01									0.00	0	47,000,000
EMM02 On 11/03/2021 Spot Bond			9.53500	107.90174	9.53500	107.87443			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.91000	101.35407	9.91000	101.32743			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.31500	91.65523	10.31500	94.76234				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			10.47500	102.45453	10.47500	101.87789				0.00	0	4,866,666,200
Total EMM05 SPOT										0.00	0	4,866,666,200
Total For EMM05										0.00	0	4,866,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.03649				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPFC01 On 12/09/2014 Spot Bond				100.00000	0.00000	101.22455				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC01 On 06/11/2014 Spot Bond				100.00000	0.00000	100.22921				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC11 On 19/11/2014 Spot Bond				100.00000	0.00000	100.03506				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.03532				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185L On 11/06/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	76.68067	100.00000	76.51992				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	73.85536	100.00000	73.71111				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207L On 14/08/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208L On 11/07/2014 Spot Bond			100.00000	87.95181	100.00000	87.74038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQ208U SPOT									0.00	0	0
Total For EQ208U									0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	127.48524	3.00000	127.42876			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			11.46500	106.47901	11.46500	106.44623			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.95744			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.60170			0.00	3,390,000,000	1,130,000,000
Total EQS05 SPOT									0.00	3,390,000,000	1,130,000,000
Total For EQS05									0.00	3,390,000,000	1,130,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.33251			0.00	900,000,000	900,000,000
Total EQS06 SPOT									0.00	900,000,000	900,000,000
Total For EQS06									0.00	900,000,000	900,000,000
EQS07 On 09/04/2018 Spot Bond			9.96000	96.87937	9.96000	96.85365		26,294,400,000,000.00	2,640,000,000	660,000,000	
Total EQS07 SPOT								26,294,400,000,000.00	2,640,000,000	660,000,000	
Total For EQS07								26,294,400,000,000.00	2,640,000,000	660,000,000	
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.99185			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.71928			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.04252			0.00	0	0
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.03901			0.00	0	0
Total ERS3B2 SPOT									0.00	0	0
Total For ERS3B2									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.04062			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.04330			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.04458				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.03602				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.03717				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03772				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03930				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03740				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.03872				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			6.85500	102.81505	6.85500	102.79612				0.00	0	2,700,000,000
Total ES15 SPOT										0.00	0	2,700,000,000
Total For ES15										0.00	0	2,700,000,000
ES18 On 20/04/2018 Spot Bond			7.76500	105.72526	7.76500	105.70326		1,868,259,000,000.00		240,600,000	7,722,696,200	
Total ES18 SPOT								1,868,259,000,000.00		240,600,000	7,722,696,200	
Total For ES18								1,868,259,000,000.00		240,600,000	7,722,696,200	
ES23 On 25/01/2023 Spot Bond			8.46000	112.54188	8.46000	112.51612			0.00	0	8,228,281,800	
Total ES23 SPOT									0.00	0	8,228,281,800	
Total For ES23									0.00	0	8,228,281,800	
ES26 On 02/04/2026 Spot Bond			8.72000	94.70327	8.72000	94.68119		24,416,000,000.00		2,800,000	13,066,661,600	
Total ES26 SPOT								24,416,000,000.00		2,800,000	13,066,661,600	
Total For ES26								24,416,000,000.00		2,800,000	13,066,661,600	
ES33 On 15/09/2033 Spot Bond			9.41000	84.50459	9.45500	84.13932		398,984,000,000.00		42,400,000	111,519,296,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									398,984,000,000.00	42,400,000	111,519,296,800
Total For ES33									398,984,000,000.00	42,400,000	111,519,296,800
ES42 On 25/04/2042 Spot Bond			9.66500	89.42443	9.66500	89.40137			0.00	0	7,800,000,000
Total ES42 SPOT									0.00	0	7,800,000,000
Total For ES42									0.00	0	7,800,000,000
EXX01 On 19/05/2017 Spot Bond			100.00000	8.75175	100.00000	8.72442			000,000,000,000,000.00	40,000,000,000	48,000,000,000
Total EXX01 SPOT									10,000,000,000,000.00	40,000,000,000	48,000,000,000
Total For EXX01									10,000,000,000,000.00	40,000,000,000	48,000,000,000
EXX02 On 19/05/2019 Spot Bond			100.00000	1.55762	100.00000	1.55276			200,000,000,000,000.00	52,000,000,000	52,000,000,000
Total EXX02 SPOT									10,000,000,000,000.00	52,000,000,000	52,000,000,000
Total For EXX02									10,000,000,000,000.00	52,000,000,000	52,000,000,000
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	99.90422			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.67802			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.12073			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	99.88035			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.74833			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.30523			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	10.75770	100.00000	10.73164			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	10.46911	100.00000	10.44375			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.27421			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.32706				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.43268				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.53821				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			6.70500	102.31966	6.70500	102.30126			67,050,000,000.00		10,000,000	850,000,000
Total FRB03 SPOT									67,050,000,000.00		10,000,000	850,000,000
Total For FRB03									67,050,000,000.00		10,000,000	850,000,000
FRB05 On 21/12/2018 Spot Bond			9.44000	100.10337	9.44000	100.07801			0.00		0	0
Total FRB05 SPOT									0.00		0	0
Total For FRB05									0.00		0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.27151			0.00		0	0
Total FRB08 SPOT									0.00		0	0
Total For FRB08									0.00		0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.27144			0.00		0	0
Total FRB09 SPOT									0.00		0	0
Total For FRB09									0.00		0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.55248			0.00	120,000,000	120,000,000	60,000,000
Total FRB10 SPOT									0.00		120,000,000	60,000,000
Total For FRB10									0.00		120,000,000	60,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.64109			0.00		0	0
Total FRB11 SPOT									0.00		0	0
Total For FRB11									0.00		0	0
FRBC2 On 21/12/2018 Spot Bond			11.24000	107.65329	11.24000	107.62095			0.00		0	0
Total FRBC21 SPOT									0.00		0	0
Total For FRBC21									0.00		0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.93575			0.00		0	0
Total FRBC22 SPOT									0.00		0	0
Total For FRBC22									0.00		0	0
FRBI22 On 31/01/2022 Spot Bond			2.13000	127.91772	2.13000	128.72170			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.09000	131.87320	2.09000	274.49296				0.00	0	60,000,000
Total FRBI23 SPOT										0.00	0	60,000,000
Total For FRBI23										0.00	0	60,000,000
FRBI25 On 31/01/2025 Spot Bond			2.19000	102.66272	2.19000	109.08360				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.51000	101.41567	2.51000	153.81372				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	119.07521	2.33000	209.87189				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			7.71500	109.57070	7.71500	109.54816				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			7.91900	60.81380	7.91900	60.13719				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			9.47700	38.87241	9.47700	37.96184				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.71000	37.60665	9.71000	36.67071				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	104.72602				0.00	0	0
Total FRC04 SPOT										0.00	0	0
Total For FRC04										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	99.84933				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	99.85361				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	99.85361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.13391				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	99.85615				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56256				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	101.80379				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC111 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34339				0.00	0	0
Total FRC111 SPOT										0.00	0	0
Total For FRC111										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48166				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2014 Spot Bond				100.00000	0.00000	101.95242				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	100.04004	7.47000	98.00000				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.04004	7.47000	100.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	101.77727				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46529				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.39326				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.59080				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.44018				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.03219	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.53560				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.90807				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.84970				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	15.83693	100.09221	15.79854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.30106				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	113.00856				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	101.55555				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74763				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 24/02/2017 Spot Bond				100.00000	0.00000	99.86567				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC148 On 20/09/2015 Spot Bond				100.00000	0.00000	105.50178				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	101.44785				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	101.46474				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.33153				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	101.36478				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	101.80798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 11/06/2014 Spot Bond				100.00000	0.00000	101.28250				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC160:On 12/06/2014 Spot Bond				100.00000	0.00000	101.26391				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC161:On 20/12/2017 Spot Bond				100.00000	0.00000	101.33963				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC162:On 14/12/2018 Spot Bond			13.22500	55.23185	13.22500	55.21233				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				100.00000	0.00000	101.25912				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC164:On 20/03/2018 Spot Bond				100.00000	0.00000	101.26080				0.00	0	0
Total FRC164 SPOT										0.00	0	0
Total For FRC164										0.00	0	0
FRC165:On 20/03/2018 Spot Bond				100.00000	0.00000	101.88261				0.00	0	0
Total FRC165 SPOT										0.00	0	0
Total For FRC165										0.00	0	0
FRC166:On 20/06/2018 Spot Bond				100.00000	0.00000	101.32118				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC167:On 31/01/2025 Spot Bond			3.43500	93.79224	3.43500	96.99168				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168:On 20/06/2018 Spot Bond				100.00000	0.00000	101.38153				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	101.38153				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170:On 21/02/2018 Spot Bond				100.00000	0.00000	101.92165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.13075				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.38978				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	103.00328				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.29771				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.26584				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.36865				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.49375				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.18030				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.36470				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.51929				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.72451				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.35137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.72283				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.25074				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	99.81131				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	101.36478				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.36478				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.27948				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.96603				0.00	0	680,000,000
Total FRC191 SPOT										0.00	0	680,000,000
Total For FRC191										0.00	0	680,000,000
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.02197				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.80957				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.80957				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.00209				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.79376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.79035				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.77659				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.77881				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.72399				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				100.00000	0.00000	100.65502				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				100.00000	0.00000	100.72399				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				100.00000	0.00000	100.65226				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.32371				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				100.00000	0.00000	100.00000				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 22/07/2014 Spot Bond				100.00000	0.00000	100.66800				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC29 On 20/06/2015 Spot Bond				100.00000	0.00000	101.45286				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	101.44447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.59538				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.23379				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.47909				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			3.37000	118.64782	3.37000	118.25778				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.47144				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.48661				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			3.35000	109.11792	3.35000	118.41863				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.79000	99.41010	1.79000	123.39269				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			3.37000	106.30480	3.37000	118.25778				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.77000	102.40447	2.77000	122.68376				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.84000	103.30626	2.84000	127.39829				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.53960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	101.76612				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.98408				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	102.01942				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27584				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.46136				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	104.52622				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.71067				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.64669				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40332				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.84269				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40165				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	103.83251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	97.97378				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	98.05153				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD001 On 14/03/2016 Spot Bond				100.00000	0.00000	101.23312				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	9.69877	100.00000	9.67527				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	16.37518	100.00000	16.33551				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.91000	144.52543	4.91000	144.45407				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	100.99093				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.32257				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.51009				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.32432				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.94203				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.28330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12985				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.09540				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond				100.00000	0.00000	95.43662				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.46000	98.15428	2.46000	129.22838				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.55284				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.81977	10.38000	100.79139				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.81977	10.38000	100.79139				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	102.31293				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.35879				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.48620				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.60000	96.07186	2.60000	104.35367				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.64000	198.75261	2.64000	200.70924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.57000	104.84667	2.57000	104.91676				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.77651				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.67000	197.55095	2.67000	199.84906				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.55056				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.60000	126.87829	2.60000	264.09243				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			2.10000	131.77299	2.10000	274.28428				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			2.82000	124.79496	2.82000	259.75452				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.50000	102.58105	2.50000	125.49248				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.44933				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			2.03000	129.66485	2.03000	125.64763				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.62385				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.90386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.32903				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			2.44000	104.27331	2.44000	104.22858				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	17.06749	104.97509	17.02431				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.48784	101.07593	21.43528				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	13.06034	100.44759	13.02857				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	101.20868				0.00	0	0
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.76937	100.76967	19.72116				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	111.58213	2.16000	111.53517				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			2.15000	99.18582	2.15000	109.49935				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.43045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.18000	98.90331	2.18000	109.18738				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.86186				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			2.30000	129.78800	2.30000	342.28142				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	100.89824				0.00	0	0
Total FRS92 SPOT										0.00	0	0
Total For FRS92										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.27284				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.25877				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.24494				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.70269				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	101.55823				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS98 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS98 SPOT										0.00	0	0
Total For FRS98										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.87366				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			6.06500	102.51254	6.06500	102.49579				0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.79500	103.14392	6.79500	103.12520			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			7.65500	102.18025	7.65500	102.15939			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	103.05472	7.97500	103.03282			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			8.15000	108.78505	8.15000	108.76131			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			8.63000	101.75690	8.63000	101.73355		6,904,000,000.00		800,000	800,000,000
Total FRX19 SPOT								6,904,000,000.00		800,000	800,000,000
Total For FRX19								6,904,000,000.00		800,000	800,000,000
FRX20 On 01/10/2020 Spot Bond			8.81500	100.88896	8.81500	100.86519			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			9.36000	92.23357	9.36000	92.21065			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			9.56000	112.60326	9.56000	112.57438			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			9.73000	99.24068	9.73000	99.59023			0.00	0	520,000,000
Total FRX26 SPOT									0.00	0	520,000,000
Total For FRX26									0.00	0	520,000,000
FRX31 On 21/02/2031 Spot Bond			10.10500	97.49376	10.10500	97.46721			0.00	0	60,000,000
Total FRX31 SPOT									0.00	0	60,000,000
Total For FRX31									0.00	0	60,000,000
FRX45 On 14/04/2045 Spot Bond			10.30000	79.48693	10.30000	79.46512			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A1 SPOT										0.00	0	0
Total For FS1A1										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09016				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.13241				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.14930				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.19147				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.25897				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30959				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.52875				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.01546				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.01634				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01702				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01724				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01847				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.01911				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02187				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.10379				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.84009				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			9.32500	101.44090	9.32500	101.41564				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	100.26192				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.55732				0.00	0	0
Total GRA311 SPOT										0.00	0	0
Total For GRA311										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	98.89216				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.47939				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.48981				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.50995				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.53492				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.56956				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.44111				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.91615				0.00	0	30,000,000
Total GRT02 SPOT										0.00	0	30,000,000
Total For GRT02										0.00	0	30,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.70720				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.66246				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.00563				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.40832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.99966				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.95426				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.91664				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond			100.00000	40.66044	100.00000	40.60080				0.00	0	45,000,000,000
Total GSIS03 SPOT										0.00	0	45,000,000,000
Total For GSIS03										0.00	0	45,000,000,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.22462				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.63316				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.05467				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.36747				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.37282				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.37870				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.42704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.21316				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000		0.00000	100.59007				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			8.08332	101.50713	8.08332	98.78417				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000		0.00000	100.61756				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.43604	101.53374	8.43604	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.65289				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			8.88629	101.57149	8.88629	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.69603				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.70744				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.79986				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.82895				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.03966				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.89000	97.61138	9.89000	102.51099				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			8.18000	110.47790	8.18000	110.45344			7,362,000,000.00		900,000	4,960,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20 SPOT									7,362,000,000.00	900,000	4,960,000,000
Total For HWAY20									7,362,000,000.00	900,000	4,960,000,000
HWAY2 On 07/12/2023 Spot Bond			1.89000	133.89707	1.89000	278.70714			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			1.90000	136.75822	1.90000	278.49457			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			9.46000	100.93440	9.46000	100.90863			2,838,000,000.00	300,000	3,060,400,000
Total HWAY34 SPOT									2,838,000,000.00	300,000	3,060,400,000
Total For HWAY34									2,838,000,000.00	300,000	3,060,400,000
HWAY3 On 31/07/2035 Spot Bond			9.35500	101.85048	9.35500	101.82476			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	58.79116	100.00000	58.64874			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	15.26295	100.00000	15.22597			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	86.70288	100.00000	86.43361			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	40.88836	100.00000	40.78821			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	20.87135	100.00000	20.82023			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	13.48704	100.00000	13.45437			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	62.27384	100.00000	62.11963			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
l2025 On 31/01/2025 Spot Bond			1.54000	116.11233	1.54000	116.06538			237,930,000,000,000.00	154,500,000,000	81,503,600,000

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 I2025 SPOT									17,930,000,000,000.00	154,500,000,000	81,503,600,000
Total For I2025									17,930,000,000,000.00	154,500,000,000	81,503,600,000
I2038 On 31/01/2038 Spot Bond			1.84000	119.86964	1.84000	119.82017			105,064,000,000,000.00	57,100,000,000	59,051,550,400
Total I2038 SPOT									15,064,000,000,000.00	57,100,000,000	59,051,550,400
Total For I2038									15,064,000,000,000.00	57,100,000,000	59,051,550,400
I2046 On 31/03/2046 Spot Bond			2.00000	116.68305	2.00000	116.63447			265,200,000,000,000.00	132,600,000,000	83,143,200,000
Total I2046 SPOT									15,200,000,000,000.00	132,600,000,000	83,143,200,000
Total For I2046									15,200,000,000,000.00	132,600,000,000	83,143,200,000
I2050 On 31/12/2050 Spot Bond			1.99000	126.00533	1.99000	125.95283			130,092,270,000,000.00	65,373,000,000	55,942,200,000
Total I2050 SPOT									10,092,270,000,000.00	65,373,000,000	55,942,200,000
Total For I2050									10,092,270,000,000.00	65,373,000,000	55,942,200,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.75000			0.00	0	1,500,000
Total IBC01 SPOT									0.00	0	1,500,000
Total For IBC01									0.00	0	1,500,000
IBL11 On 12/03/2015 Spot Bond			7.60500	104.08415	7.60500	104.06303			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	102.15362			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.39136			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			8.10500	104.06346	8.10500	104.04099			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			8.22500	107.50345	8.22500	107.47991			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.03494			0.00	0	0
Total IBL25 SPOT									0.00	0	0
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.76000	116.13056	4.76000	116.07355			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.92500	102.80100	7.92500	102.77893			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.29475			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.31198			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.61000	101.85594	1.61000	126.40701			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			2.10000	105.43697	2.10000	128.98767		84,000,000,000.00		40,000,000	20,000,000
Total IBL36 SPOT								84,000,000,000.00		40,000,000	20,000,000
Total For IBL36								84,000,000,000.00		40,000,000	20,000,000
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.35386			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.23924			0.00	0	30,000,000
Total IBL38 SPOT									0.00	0	30,000,000
Total For IBL38									0.00	0	30,000,000
IBL39 On 02/04/2018 Spot Bond			8.34500	102.54277	8.34500	102.51987			0.00	0	49,000,000
Total IBL39 SPOT									0.00	0	49,000,000
Total For IBL39									0.00	0	49,000,000
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.69219			0.00	0	30,000,000
Total IBL40 SPOT									0.00	0	30,000,000
Total For IBL40									0.00	0	30,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.94357			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.11372			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.87000	100.11015	8.87000	100.08628			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			9.28000	93.75502	9.28000	93.73153		3,712,000,000.00		400,000	500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL46 SPOT									3,712,000,000.00	400,000	500,000
Total For IBL46									3,712,000,000.00	400,000	500,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.58681			0.00	0	2,000,000,000
Total IBL48 SPOT									0.00	0	2,000,000,000
Total For IBL48									0.00	0	2,000,000,000
IBL49 On 02/04/2018 Spot Bond			8.42500	97.45515	8.42500	97.43318			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			9.33000	101.67536	9.33000	101.62512			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.38524			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.39662			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			7.86500	100.98926	7.86500	100.96775			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.65000	100.60043	8.65000	100.57689			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.43897			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.14763			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			7.99500	103.55062	7.99500	103.52820			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.61000	104.66287	8.61000	104.63851			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			9.68000	106.20728	9.68000	106.17955			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.95056				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.49740				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00408	100.00000	0.00408				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.53056				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.55418				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.93500	97.81193	8.93500	97.78857				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.44626	5.00000	100.43272				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.44626	5.00000	100.43272				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.52582	5.00000	101.51197				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.44626	5.00000	100.43272				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.74536	4.00000	100.73453				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	101.96067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDW001 SPOT										0.00	0	0
Total For IDW001										0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	101.88975				0.00	0	0
Total IDW002 SPOT										0.00	0	0
Total For IDW002										0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.28153				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IF422U On 27/05/2014 Spot Bond			100.00000	98.64865	100.00000	99.81544				0.00	0	0
Total IF422U SPOT										0.00	0	0
Total For IF422U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.26768	9.20000	107.24133				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.10321				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.10321				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.04258				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	8.62172	100.00000	8.60084				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.51036				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.28238				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.16006				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.60500	101.07987	9.60500	101.05411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	99.90864				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.21472				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.70737				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.71586	100.00000	8.69474				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN246U On 12/06/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total IN246U SPOT										0.00	0	0
Total For IN246U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	93.95328	100.00000	93.71898				0.00	0	0
Total IN248U SPOT										0.00	0	0
Total For IN248U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN423U On 03/06/2014 Spot Bond			100.00000	98.23413	100.00000	97.97426				0.00	0	0
Total IN423U SPOT										0.00	0	0
Total For IN423U										0.00	0	0
IN424U On 10/06/2014 Spot Bond			100.00000	96.45410	100.00000	96.20357				0.00	0	0
Total IN424U SPOT										0.00	0	0
Total For IN424U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	93.90617	100.00000	93.21057				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	89.24966	100.00000	88.62114				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	85.02840	100.00000	84.45773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN429U SPOT										0.00	0	0
Total For IN429U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	81.19500	100.00000	99.17355				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	95.89961	100.00000	95.15039				0.00	0	0
Total IN431U SPOT										0.00	0	0
Total For IN431U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	90.88993	100.00000	90.21667				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	86.38298	100.00000	85.77465				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	82.29730	100.00000	100.00000				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
INA421 On 20/05/2014 Spot Bond			5.90000	97.13453	5.90000	97.13453				0.00	0	0
Total INA421 SPOT										0.00	0	0
Total For INA421										0.00	0	0
INA422 On 27/05/2014 Spot Bond			5.90000	99.91924	5.90000	99.80640				0.00	0	0
Total INA422 SPOT										0.00	0	0
Total For INA422										0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.69382	5.90000	99.58148				0.00	0	0
Total INA424 SPOT										0.00	0	0
Total For INA424										0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.95000	99.46493	5.95000	99.35217				0.00	0	0
Total INA426 SPOT										0.00	0	0
Total For INA426										0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.95000	99.35217	5.95000	99.23966				0.00	0	0
Total INA427 SPOT										0.00	0	0
Total For INA427										0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.95000	99.23966	5.95000	99.12741				0.00	0	0
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.05000	98.99902	6.05000	98.88544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.05000	98.77211	6.05000	98.65905				0.00	0	0
Total INA432 SPOT										0.00	0	0
Total For INA432										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.05000	98.65905	6.05000	98.54624				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.24829				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			11.11915	103.09608	11.11915	102.57081				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			11.11915	101.39700	11.11915	101.42109				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.31916				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	102.01758				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.29272				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.86005	6.50000	100.84242				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.42342				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.96451				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.40822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.30563				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.66762				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.27487				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.86242				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.85137				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING234 On 28/05/2014 Spot Bond				100.00000	0.00000	102.78877				0.00	0	0
Total ING234 SPOT										0.00	0	0
Total For ING234										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.04582				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.03741				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	101.18084				0.00	0	0
Total ING237 SPOT										0.00	0	0
Total For ING237										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.58865				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.26862				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.15233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.03192				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.03152				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.36638				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.05514				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.62038				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.22419				0.00	0	0
Total ING252 SPOT										0.00	0	0
Total For ING252										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.32258				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.37299				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.25110				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.06109				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP269U On 18/06/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total IP269U SPOT										0.00	0	0
Total For IP269U										0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IP270U SPOT									0.00	0	0
Total For IP270U									0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total IPC02U SPOT									0.00	0	0
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.72220			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.73717			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.74720			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			8.61500	101.38723	8.61500	101.36387			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.59375			0.00	0	0
Total IPFC01 SPOT									0.00	0	0
Total For IPFC01									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.37000	100.04978	9.37000	100.02489		862,040,000,000,000.00	92,000,000,000	75,000,000,000	
Total IPL10 SPOT								2,040,000,000,000.00	92,000,000,000	75,000,000,000	
Total For IPL10								2,040,000,000,000.00	92,000,000,000	75,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.45427		0.00	2,800,000,000	1,400,000,000	
Total IPL5 SPOT								0.00	2,800,000,000	1,400,000,000	
Total For IPL5								0.00	2,800,000,000	1,400,000,000	
IPL6 On 28/09/2017 Spot Bond			8.82500	104.15852	8.82500	104.13407		6,177,500,000.00	700,000	900,000	
Total IPL6 SPOT								6,177,500,000.00	700,000	900,000	
Total For IPL6								6,177,500,000.00	700,000	900,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.86823		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.83979		0.00	0	30,000,000	
Total IPL8 SPOT								0.00	0	30,000,000	
Total For IPL8								0.00	0	30,000,000	
IPL9 On 20/05/2021 Spot Bond			100.00000	8.88907	100.00000	8.86132		810,000,000,000,000.00	138,100,000,000	75,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL9 SPOT										10,000,000,000,000.00	138,100,000,000	75,000,000,000
Total For IPL9										10,000,000,000,000.00	138,100,000,000	75,000,000,000
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.88241				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.34324				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			8.78500	106.14293	8.78500	106.11787				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.28410				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.76414				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			3.19000	97.85987	3.19000	119.71457				0.00	0	10,000,000
Total IV017 SPOT										0.00	0	10,000,000
Total For IV017										0.00	0	10,000,000
IV019 On 31/03/2028 Spot Bond			3.69000	100.10535	3.69000	134.40966				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.09881				0.00	0	30,000,000
Total IV022 SPOT										0.00	0	30,000,000
Total For IV022										0.00	0	30,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.90060				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.78205				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.57873				0.00	0	20,000,000
Total IV025 SPOT										0.00	0	20,000,000
Total For IV025										0.00	0	20,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.22753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.54000	95.25554	3.54000	96.04320				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			3.54000	95.17613	3.54000	101.40113				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.68900				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.16751				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.21472				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			10.44000	111.22873	10.44000	111.19797				0.00	0	226,052,200
Total IV08 SPOT										0.00	0	226,052,200
Total For IV08										0.00	0	226,052,200
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.54367				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.69000	134.47177	3.69000	134.40966				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV422U On 29/05/2014 Spot Bond			100.00000	99.54712	100.00000	99.28025				0.00	0	0
Total IV422U SPOT										0.00	0	0
Total For IV422U										0.00	0	0
IV424U On 12/06/2014 Spot Bond			100.00000	95.95434	100.00000	95.70640				0.00	0	0
Total IV424U SPOT										0.00	0	0
Total For IV424U										0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	92.52884	100.00000	91.85346				0.00	0	0
Total IV427U SPOT										0.00	0	0
Total For IV427U										0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	88.00141	100.00000	87.39029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	83.90150	100.00000	83.34586				0.00	0	0
Total IV429U SPOT										0.00	0	0
Total For IV429U										0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	98.36066	100.00000	97.56098				0.00	0	0
Total IV430U SPOT										0.00	0	0
Total For IV430U										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	89.55331	100.00000	88.89964				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	85.17483	100.00000	84.58333				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.47509				0.00	0	0
Total IVA01A SPOT										0.00	0	0
Total For IVA01A										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.60443				0.00	0	0
Total IVA02A SPOT										0.00	0	0
Total For IVA02A										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.03453				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA422 On 29/05/2014 Spot Bond			5.90000	99.88698	5.90000	99.77421				0.00	0	0
Total IVA422 SPOT										0.00	0	0
Total For IVA422										0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.66170	5.90000	99.54944				0.00	0	0
Total IVA424 SPOT										0.00	0	0
Total For IVA424										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.95000	99.32000	5.95000	99.20756				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.95000	99.20756	5.95000	99.09538				0.00	0	0
Total IVA428 SPOT										0.00	0	0
Total For IVA428										0.00	0	0
IVA429 On 17/07/2014 Spot Bond			6.05000	99.08032	6.05000	98.96655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.05000	98.73978	6.05000	98.62679				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.19083				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.44360				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.89053				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.88343				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.20478				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.01704				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.97981				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.60442				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.73727				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.74228				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.75232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.70716				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.58615				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.44003				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.26230				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.11693				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.91481				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.91576				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.97998				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.73691				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.52296				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.39249				0.00	0	100,000,000
Total IVC030 SPOT										0.00	0	100,000,000
Total For IVC030										0.00	0	100,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	55.50691	100.00000	55.37244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.43567				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	58.43384	100.00000	58.29073				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.25343				0.00	0	100,000,000
Total JDG03 SPOT										0.00	0	100,000,000
Total For JDG03										0.00	0	100,000,000
JDG03L On 21/02/2016 Spot Bond			100.00000	21.02245	100.00000	20.97152				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.76360				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	81.41593	100.00000	81.23620				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	65.24026	100.00000	65.07690				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	57.38466	100.00000	57.24412				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	66.29308	100.00000	66.16730				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	56.88759	100.00000	56.74978				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	64.01382	100.00000	63.85874				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	79.76879	100.00000	79.53890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.81371			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.46870			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			8.51000	140.29908	8.51000	140.26730			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.49099			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.21025			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.86734			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.50923			0.00	500,000,000	500,000,000
Total LBK06 SPOT									0.00	500,000,000	500,000,000
Total For LBK06									0.00	500,000,000	500,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.42092			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			8.92500	98.60064	8.92500	98.57686		10,710,000,000.00		1,200,000	20,000,000
Total LGL02 SPOT								10,710,000,000.00		1,200,000	20,000,000
Total For LGL02								10,710,000,000.00		1,200,000	20,000,000
LGL03 On 03/04/2018 Spot Bond			9.07500	70.95507	9.07500	96.39012		0.00		0	10,000,000
Total LGL03 SPOT								0.00		0	10,000,000
Total For LGL03								0.00		0	10,000,000
LGL04 On 14/08/2020 Spot Bond			9.43000	101.20186	9.43000	101.17610		5,658,000,000.00		600,000	800,000
Total LGL04 SPOT								5,658,000,000.00		600,000	800,000
Total For LGL04								5,658,000,000.00		600,000	800,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.02501		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			10.60500	104.82191	10.60500	104.79217				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.21261				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02004				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02136				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02293				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.69331				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	100.24176				0.00	0	0
Total MAQ048 SPOT										0.00	0	0
Total For MAQ048										0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.74512				0.00	0	0
Total MAQ049 SPOT										0.00	0	0
Total For MAQ049										0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.70073				0.00	0	0
Total MAQ050 SPOT										0.00	0	0
Total For MAQ050										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.55170				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	98.95352				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond			100.00000	98.93617	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	68.01079	100.00000	67.88176				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	81.41593	100.00000	81.23620				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.41881				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	60.82179	100.00000	60.67445				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ20 On 19/05/2014 Spot Bond			100.00000	66.66669	100.00000	66.66668				0.00	0	0
Total MAQ20U SPOT										0.00	0	0
Total For MAQ20U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	94.48819	100.00000	93.75000				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ22 On 09/06/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total MAQ22U SPOT										0.00	0	0
Total For MAQ22U										0.00	0	0
MAQ23 On 19/06/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959			410,000,000,000,000.00	24,100,000,000	24,100,000,000	
Total MAQ23U SPOT									10,000,000,000,000.00	24,100,000,000	24,100,000,000	
Total For MAQ23U									10,000,000,000,000.00	24,100,000,000	24,100,000,000	
MBF02 On 26/05/2014 Spot Bond				100.00000	0.00000	99.91860				0.00	0	0
Total MBF025 SPOT										0.00	0	0
Total For MBF025										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.95111				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.65831				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.54207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03:On 01/10/2017 Spot Bond				100.00000	0.00000	101.99547				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03:On 28/03/2016 Spot Bond				100.00000	0.00000	101.29941				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03:On 10/09/2014 Spot Bond				100.00000	0.00000	101.22042				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03:On 10/12/2016 Spot Bond				100.00000	0.00000	101.61443				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2014 Spot Bond				100.00000	0.00000	100.15265				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				100.00000	0.00000	100.25441				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03:On 15/04/2015 Spot Bond				100.00000	0.00000	100.61448				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03:On 17/04/2017 Spot Bond				100.00000	0.00000	100.66192				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	93.87755	100.00000	93.55932				0.00	0	0
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	55.80936	100.00000	55.67417				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.31563	100.00000	24.25672				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	59.36432	100.00000	59.22051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.79000	101.83233	8.79000	101.80840			1,758,000,000.00	200,000	130,000,000
Total MBSA01 SPOT									1,758,000,000.00	200,000	130,000,000
Total For MBSA01									1,758,000,000.00	200,000	130,000,000
MBSA0 On 15/04/2019 Spot Bond			8.68000	101.76765	8.68000	101.74402			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.47083			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.36743			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.68700			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	100.79542			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	100.80114			0.00	0	0
Total MEFSA2 SPOT									0.00	0	0
Total For MEFSA2									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.82973			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.46347			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.59052			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			8.16000	101.99720	8.16000	101.97492			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.86000	105.30453	8.86000	105.27931			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.61000	105.89354	9.61000	105.86608				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.65000	105.42744	6.65000	105.40850				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.14083				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.18304				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			9.63000	104.21562	9.63000	104.28201				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			7.62000	102.63398	7.62000	102.61312				0.00	0	4,760,000,000
Total MGL01 SPOT										0.00	0	4,760,000,000
Total For MGL01										0.00	0	4,760,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.82631				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.08500	99.00964	9.08500	98.98548				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.27793				0.00	0	2,800,000,000
Total MMIG01 SPOT										0.00	0	2,800,000,000
Total For MMIG01										0.00	0	2,800,000,000
MMIG0 On 17/03/2026 Spot Bond			9.48500	105.84846	9.48500	104.61692				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	10.25382	100.00000	10.22898				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.83355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.78500	99.01293	8.78500	98.98954			3,514,000,000.00	400,000	90,000,000
Total MQB02 SPOT									3,514,000,000.00	400,000	90,000,000
Total For MQB02									3,514,000,000.00	400,000	90,000,000
MTN02 On 13/07/2014 Spot Bond			6.13500	104.18440	6.13500	104.16704			6,748,500,000.00	1,100,000	10,000,000
Total MTN02 SPOT									6,748,500,000.00	1,100,000	10,000,000
Total For MTN02									6,748,500,000.00	1,100,000	10,000,000
MTN03 On 13/07/2015 Spot Bond			7.70500	105.09647	7.70500	105.07452			0.00	0	140,000,000
Total MTN03 SPOT									0.00	0	140,000,000
Total For MTN03									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.72500	107.37915	8.72500	107.35383			2,617,500,000.00	300,000	400,000
Total MTN04 SPOT									2,617,500,000.00	300,000	400,000
Total For MTN04									2,617,500,000.00	300,000	400,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.00268	100.89771	5.98802			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.08348	100.61875	6.06865			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.13388			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.13572			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.13649				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.14797				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.16111				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.38519	100.00000	0.38426				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.38519	100.00000	0.38426				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			9.03000	95.56666	9.03000	95.54372				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.55500	100.94600	7.55500	100.92531				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.15000	103.19841	9.15000	103.17291				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.68819				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.93500	103.84612	8.93500	103.82145				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.08996				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.38000	103.88233	9.38000	103.85646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.36222				0.00	22,000,000	25,500,000
Total NBK13B SPOT										0.00	22,000,000	25,500,000
Total For NBK13B										0.00	22,000,000	25,500,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.82231				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.76979				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.46827				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.61880				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.12256				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.30500	105.92753	7.30500	105.90689				1,461,000,000.00	200,000	760,000,000
Total NBK2A SPOT										1,461,000,000.00	200,000	760,000,000
Total For NBK2A										1,461,000,000.00	200,000	760,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.09838				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.69000	113.53517	8.69000	113.50893				5,214,000,000.00	600,000	800,000
Total NBK3A SPOT										5,214,000,000.00	600,000	800,000
Total For NBK3A										5,214,000,000.00	600,000	800,000
NBK4 On 28/10/2024 Spot Bond			10.68500	34.66622	10.68500	34.65658				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			7.70500	102.56322	7.70500	102.54204				0.00	0	950,000,000
Total NBK6A SPOT										0.00	0	950,000,000
Total For NBK6A										0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.59791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.62914			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.05500	103.69353	8.05500	103.67128		2,416,500,000.00	300,000	400,000	
Total NBK9A SPOT								2,416,500,000.00	300,000	400,000	
Total For NBK9A								2,416,500,000.00	300,000	400,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.10638		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN43 SPOT								0.00	0	0	
Total For NCLN43								0.00	0	0	
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN44 SPOT								0.00	0	0	
Total For NCLN44								0.00	0	0	
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN45 SPOT								0.00	0	0	
Total For NCLN45								0.00	0	0	
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN46 SPOT								0.00	0	0	
Total For NCLN46								0.00	0	0	
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	99.89930		0.00	0	0	
Total NCLN48 SPOT								0.00	0	0	
Total For NCLN48								0.00	0	0	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.11699		0.00	0	0	
Total NCLN54 SPOT								0.00	0	0	
Total For NCLN54								0.00	0	0	
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.93144		0.00	0	0	
Total NCLN55 SPOT								0.00	0	0	
Total For NCLN55								0.00	0	0	
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.76380		0.00	0	0	
Total NCLN56 SPOT								0.00	0	0	
Total For NCLN56								0.00	0	0	
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.63238		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	89.68878				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.54589				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.52799				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.57362				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.44890				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.81237				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	85.91744				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.24730				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.12629				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.23788				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.17036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.86218				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.12898				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.11809				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.11725				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.39712				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.29771				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.85500	107.97102	9.85500	106.70763				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.28932				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.89000	106.64843	9.89000	105.51269				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.29771				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16008				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.46781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.55500	104.29506	8.55500	104.27133				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.59377				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.84246				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			10.07000	105.16136	10.07000	103.74485				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.95657				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.74507				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			12.17500	109.81082	12.17500	109.77555				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.74236				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	102.54287				0.00	0	0
Total NET48 SPOT										0.00	0	0
Total For NET48										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.96890				0.00	40,000,000	40,000,000
Total NHM001 SPOT										0.00	40,000,000	40,000,000
Total For NHM001										0.00	40,000,000	40,000,000
NILB10 On 08/12/2016 Spot Bond			2.11000	165.41096	2.11000	165.34153				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.68000	106.17613	8.68000	106.15121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.25746				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.21963				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.31000	104.96545	9.31000	105.10018				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	99.98191				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A12 On 22/05/2014 Spot Bond				100.00000	0.00000	99.98406				0.00	0	0
Total NQ1A12 SPOT										0.00	0	0
Total For NQ1A12										0.00	0	0
NQ1A13 On 22/05/2015 Spot Bond				100.00000	0.00000	100.23307				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A14 On 22/05/2048 Spot Bond				100.00000	0.00000	99.98303				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A15 On 22/05/2050 Spot Bond				100.00000	0.00000	99.98238				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A16 On 22/05/2049 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.51000	104.93888	9.51000	106.22426				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B11 On 22/05/2014 Spot Bond				100.00000	0.00000	99.98176				0.00	0	0
Total NQ1B11 SPOT										0.00	0	0
Total For NQ1B11										0.00	0	0
NQ1B12 On 22/05/2015 Spot Bond				100.00000	0.00000	99.98244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1: On 22/05/2050 Spot Bond				100.00000	0.00000	99.98197				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1: On 22/05/2049 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.71000	104.91252	9.71000	105.04237				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2014 Spot Bond				100.00000	0.00000	99.98069				0.00	0	0
Total NQ1C11 SPOT										0.00	0	0
Total For NQ1C11										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	99.98149				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.98169				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	99.97629				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	99.97801				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	99.98114				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.55000	113.34973	8.55000	113.32365				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			8.88500	120.40798	8.88500	120.37953				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			2.00500	168.84267	2.00500	168.77229				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			9.23000	123.60072	9.23000	123.57008				0.00	0	0
Total NRA028 SPOT										0.00	0	0
Total For NRA028										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.49692				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.40800				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.18851				0.00	0	20,000,000
Total NTC15 SPOT										0.00	0	20,000,000
Total For NTC15										0.00	0	20,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.16328				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.89101				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.88694				0.00	0	10,000,000
Total NTC18 SPOT										0.00	0	10,000,000
Total For NTC18										0.00	0	10,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.88428				0.00	0	10,000,000
Total NYT101 SPOT										0.00	0	10,000,000
Total For NYT101										0.00	0	10,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.39087				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	19.01879	100.00000	18.97117				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	39.98710	100.00000	39.88917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.83500	103.39890	6.83500	103.37992			7,518,500,000.00	1,100,000	20,000,000
Total OML01 SPOT									7,518,500,000.00	1,100,000	20,000,000
Total For OML01									7,518,500,000.00	1,100,000	20,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.15742	100.00000	14.12312			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.21000			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	62.00057	100.00000	61.84872			0.00	0	0
Total PCF03 SPOT									0.00	0	0
Total For PCF03									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.13202			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.50193			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.46977			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.39549			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PNP16 On 22/05/2014 Spot Bond				100.00000	0.00000	101.44123			0.00	0	0
Total PNP16 SPOT									0.00	0	0
Total For PNP16									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.56406			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.36410			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PR2A11 On 15/06/2014 Spot Bond				100.00000	0.00000	101.28372			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.16845				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.14906				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.26741				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.21254				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.17199				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.33471				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.26541				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.21430				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.40908				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.32706				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.26364				0.00	0	0
Total PR2D1H SPOT										0.00	0	0
Total For PR2D1H										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.41062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.42250			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.42784			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.43971			0.00	0	2,900,000,000
Total PRE1B1 SPOT									0.00	0	2,900,000,000
Total For PRE1B1									0.00	0	2,900,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.49071			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.50256			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.45062			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			6.60500	104.55526	6.60500	104.53673			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			6.50500	97.97453	6.50500	97.95743			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.93000	40.62672	7.93000	40.61804			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			6.58000	111.05329	6.60500	111.00072		649,974,207,240,000.00	1,010,634,378,000	934,323,172,600	
Total R157 SPOT								19,974,207,240,000.00	010,634,378,000	934,323,172,600	
Total For R157								19,974,207,240,000.00	010,634,378,000	934,323,172,600	
R158 On 15/09/2015 Spot Bond			6.60500	111.02033	6.60500	111.00072		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			6.50500	91.92538	6.50500	91.90939		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.60500	117.05019	6.60500	117.02952			0.00	0	0
Total R159 SPOT									0.00	0	0
Total For R159									0.00	0	0
R159P On 15/09/2016 Spot Bond			6.43500	86.36068	6.43500	86.34582			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			8.06500	123.39797	8.11000	122.97491		751,829,169,807,000.00	1,209,154,267,800	1,806,261,899,900	
Total R186 SPOT								51,829,169,807,000.00	209,154,267,800	306,261,899,900	
Total For R186								51,829,169,807,000.00	209,154,267,800	306,261,899,900	
R187P On 21/12/2026 Spot Bond			7.85000	37.95274	7.85000	37.94471		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			7.77000	35.50951	7.77000	35.50208		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			1.59000	285.29220	1.60000	284.95795		73,030,989,600,000.00	45,931,440,000	23,328,847,700	
Total R197 SPOT								73,030,989,600,000.00	45,931,440,000	23,328,847,700	
Total For R197								73,030,989,600,000.00	45,931,440,000	23,328,847,700	
R201 On 21/12/2014 Spot Bond			6.11000	105.13308	6.13500	105.10130		0.00	0	70,065,881,800	
Total R201 SPOT								0.00	0	70,065,881,800	
Total For R201								0.00	0	70,065,881,800	
R202 On 07/12/2033 Spot Bond			1.75000	228.53506	1.84000	225.43167		514,115,734,650,000.00	293,780,419,800	151,421,100,000	
Total R202 SPOT								514,115,734,650,000.00	293,780,419,800	151,421,100,000	
Total For R202								514,115,734,650,000.00	293,780,419,800	151,421,100,000	
R2023 On 28/02/2023 Spot Bond			7.93000	100.60668	7.98000	100.27626		480,033,751,000,000.00	312,740,700,000	378,798,253,900	
Total R2023 SPOT								480,033,751,000,000.00	312,740,700,000	378,798,253,900	
Total For R2023								480,033,751,000,000.00	312,740,700,000	378,798,253,900	
R203 On 15/09/2017 Spot Bond			7.16500	104.65955	7.22500	104.46178		390,663,448,000,000.00	194,091,200,000	609,727,100,000	
Total R203 SPOT								390,663,448,000,000.00	194,091,200,000	609,727,100,000	
Total For R203								390,663,448,000,000.00	194,091,200,000	609,727,100,000	
R2030 On 31/01/2030 Spot Bond			8.67500	96.70423	8.67500	96.68154		466,436,747,500,000.00	169,041,700,000	266,156,100,000	
Total R2030 SPOT								466,436,747,500,000.00	169,041,700,000	266,156,100,000	
Total For R2030								466,436,747,500,000.00	169,041,700,000	266,156,100,000	
R2037 On 31/01/2037 Spot Bond			8.87500	98.94797	8.87500	98.92423		817,867,310,900,000.00	92,154,063,200	271,047,154,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									17,867,310,900,000.00	92,154,063,200	271,047,154,900
Total For R2037									17,867,310,900,000.00	92,154,063,200	271,047,154,900
R204 On 21/12/2018 Spot Bond			7.37000	105.74348	7.44000	105.45063			059,832,380,000,000.00	415,174,000,000	618,388,983,000
Total R204 SPOT									19,832,380,000,000.00	415,174,000,000	518,388,983,000
Total For R204									19,832,380,000,000.00	415,174,000,000	518,388,983,000
R2048 On 28/02/2048 Spot Bond			8.94500	99.88331	8.94500	99.85956			334,405,247,000,000.00	37,384,600,000	306,876,806,500
Total R2048 SPOT									14,405,247,000,000.00	37,384,600,000	306,876,806,500
Total For R2048									14,405,247,000,000.00	37,384,600,000	306,876,806,500
R207 On 15/01/2020 Spot Bond			7.57500	101.05789	7.63000	100.79055			263,576,640,000,000.00	430,835,200,000	648,395,569,600
Total R207 SPOT									13,576,640,000,000.00	430,835,200,000	548,395,569,600
Total For R207									13,576,640,000,000.00	430,835,200,000	548,395,569,600
R208 On 31/03/2021 Spot Bond			7.73000	95.80444	7.78500	95.50558			013,339,379,000,000.00	777,922,300,000	1,096,742,318,800
Total R208 SPOT									13,339,379,000,000.00	777,922,300,000	1,096,742,318,800
Total For R208									13,339,379,000,000.00	777,922,300,000	1,096,742,318,800
R209 On 31/03/2036 Spot Bond			8.74000	76.77646	8.78500	76.40689			802,455,864,000,000.00	435,063,600,000	476,645,900,000
Total R209 SPOT									12,455,864,000,000.00	435,063,600,000	476,645,900,000
Total For R209									12,455,864,000,000.00	435,063,600,000	476,645,900,000
R210 On 31/03/2028 Spot Bond			1.75000	168.10032	1.79000	167.24644			58,120,191,675,000.00	33,211,538,100	28,824,351,800
Total R210 SPOT									18,120,191,675,000.00	33,211,538,100	28,824,351,800
Total For R210									18,120,191,675,000.00	33,211,538,100	28,824,351,800
R211 On 31/01/2017 Spot Bond			0.91000	128.77013	0.91000	128.72028			29,848,000,000,000.00	32,800,000,000	27,801,679,200
Total R211 SPOT									19,848,000,000,000.00	32,800,000,000	27,801,679,200
Total For R211									19,848,000,000,000.00	32,800,000,000	27,801,679,200
R212 On 31/01/2022 Spot Bond			1.53000	134.21616	1.53000	134.16192			24,204,600,000,000.00	15,820,000,000	55,834,300,000
Total R212 SPOT									14,204,600,000,000.00	15,820,000,000	55,834,300,000
Total For R212									14,204,600,000,000.00	15,820,000,000	55,834,300,000
R213 On 28/02/2031 Spot Bond			8.62000	87.32942	8.67500	86.87811			783,964,864,000,000.00	90,947,200,000	421,973,146,900
Total R213 SPOT									13,964,864,000,000.00	90,947,200,000	421,973,146,900
Total For R213									13,964,864,000,000.00	90,947,200,000	421,973,146,900
R214 On 28/02/2041 Spot Bond			8.87500	77.30470	8.87500	77.28646			501,809,782,837,500.00	169,218,003,700	618,468,700,000
Total R214 SPOT									11,809,782,837,500.00	169,218,003,700	518,468,700,000
Total For R214									11,809,782,837,500.00	169,218,003,700	518,468,700,000
R226C On 15/09/2014 Spot Bond			6.10500	98.09671	6.10500	98.08062			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.66500	94.79547	6.66500	94.77859			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.50500	91.92538	6.50500	91.90939			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			6.42500	89.15502	6.42500	89.13970			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			6.43500	86.36068	6.43500	86.34582			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R325C On 21/06/2014 Spot Bond			6.19000	99.49381	6.19000	99.47702			0.00	0	0
Total R325C SPOT									0.00	0	0
Total For R325C									0.00	0	0
R326C On 21/12/2014 Spot Bond			6.14000	96.53906	6.14000	96.52302			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			6.57500	93.23713	6.57500	93.22056			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			6.44500	90.44954	6.44500	90.43378			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			6.42500	87.66117	6.42500	87.64594			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			6.48500	84.80531	6.48500	84.79045			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			7.20000	80.40992	7.20000	80.39430			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			7.25000	77.48169	7.25000	77.46653			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.44500	74.19929	7.44500	74.18439			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.42500	71.59959	7.42500	71.58525				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.40500	69.10431	7.40500	69.09050				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.39500	66.67295	7.39500	66.65965				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			7.59000	63.56475	7.59000	63.55174				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			7.57000	61.31840	7.57000	61.30588				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			7.70500	58.54051	7.70500	58.52836				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			7.67500	56.49251	7.67500	56.48083				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			7.64500	54.53193	7.64500	54.52069				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			7.61500	52.65462	7.61500	52.64381				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			7.57500	50.90118	7.57500	50.89078				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			7.53500	49.22512	7.53500	49.21512				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			8.05000	45.12535	8.05000	45.11557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.01000	43.55623	8.01000	43.54683				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			7.97000	42.05787	7.97000	42.04885				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.93000	40.62672	7.93000	40.61804				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.89000	39.25940	7.89000	39.25106				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.85000	37.95274	7.85000	37.94471				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.81000	36.70372	7.81000	36.69600				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			7.77000	35.50951	7.77000	35.50208				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.92626				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	99.89015				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.94264				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.82496				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	15.90659	100.00000	15.86805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	5.88828	100.00000	5.87386				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	19.97773	100.00000	19.92933				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	101.47396				0.00	0	0
Total RCSC14 SPOT										0.00	0	0
Total For RCSC14										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.99233				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.42770				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.89055				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	101.71143				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.01139				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.11513				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.58304				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.01839				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.72369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.32426				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.42916				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.86333				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.57810				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.60395				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.53319				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	101.54576				0.00	0	0
Total RESB01 SPOT										0.00	0	0
Total For RESB01										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.22715				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.54112				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.67125				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.60241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.60241				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.60776				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	101.79385				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	102.01758				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.90580	12.35000	105.87075				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.68472				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	12.86961	100.00000	12.83843				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	101.57608				0.00	0	0
Total RP021 SPOT										0.00	0	0
Total For RP021										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.10891				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.79411				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.63692				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	99.88593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	2.76007	100.00000	2.75331				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	14.98761	100.00000	14.95090				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	22.12096	100.00000	22.06737				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	12.89528	100.00000	12.84819				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	22.08288	100.00000	22.02938				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	100.20843				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	100.89414				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.08500	105.30058	9.08500	105.27502			2,725,500,000.00	300,000	580,000,000	
Total RW21 SPOT									2,725,500,000.00	300,000	580,000,000	
Total For RW21									2,725,500,000.00	300,000	580,000,000	
RW23 On 10/12/2023 Spot Bond			9.23000	95.87606	9.23000	105.97460			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			9.82500	89.59842	9.82500	107.76394			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SA063L On 23/05/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0	
Total SA063U SPOT									0.00	0	0	
Total For SA063U									0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	99.07586			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.85500	106.56792	7.85500	106.54524			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.89668			0.00	0	50,000,000
Total SBK13 SPOT									0.00	0	50,000,000
Total For SBK13									0.00	0	50,000,000
SBK14 On 01/12/2017 Spot Bond			9.27500	100.87708	9.27500	105.66874			0.00	0	750,000,000
Total SBK14 SPOT									0.00	0	750,000,000
Total For SBK14									0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.59537			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.39154			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.45658			0.00	0	10,000,000
Total SBK17 SPOT									0.00	0	10,000,000
Total For SBK17									0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.59924			0.00	60,000,000	30,000,000
Total SBK18 SPOT									0.00	60,000,000	30,000,000
Total For SBK18									0.00	60,000,000	30,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.58857			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			7.70500	101.77669	7.70500	101.75544		3,082,000,000.00		400,000	1,050,000,000
Total SBK7 SPOT								3,082,000,000.00		400,000	1,050,000,000
Total For SBK7								3,082,000,000.00		400,000	1,050,000,000
SBK9 On 10/04/2018 Spot Bond			9.04000	98.88932	9.04000	98.86543		2,712,000,000.00		300,000	580,000,000
Total SBK9 SPOT								2,712,000,000.00		300,000	580,000,000
Total For SBK9								2,712,000,000.00		300,000	580,000,000
SBN27 On 15/09/2015 Spot Bond			8.06500	109.11931	8.06500	109.09587		0.00		0	0
Total SBN27 SPOT								0.00		0	0
Total For SBN27								0.00		0	0
SBN29 On 15/09/2015 Spot Bond			7.92500	109.29955	7.92500	109.27646		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.85500	109.38982	7.85500	109.36692				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			8.62500	100.44258	8.62500	100.41953				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.00000	109.20294	8.00000	109.17966				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.96500	109.24801	7.96500	109.22482				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.25856				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	101.05652				0.00	0	0
Total SBN49 SPOT										0.00	0	0
Total For SBN49										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.41394				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.98515				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			8.27500	103.24453	8.27500	103.22178				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.82489				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.14563				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.28364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.93500	110.61387	8.93500	110.58731			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			9.76000	102.20947	9.76000	102.18301		390,400,000,000.00		40,000,000	20,000,000
Total SBS20 SPOT								390,400,000,000.00		40,000,000	20,000,000
Total For SBS20								390,400,000,000.00		40,000,000	20,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.13128			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.49464			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.17298			0.00	60,000,000	30,000,000
Total SBS23 SPOT									0.00	60,000,000	30,000,000
Total For SBS23									0.00	60,000,000	30,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.60952			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			8.54000	101.27369	8.54000	101.25030		15,372,000,000.00		1,800,000	1,330,000,000
Total SBS25 SPOT								15,372,000,000.00		1,800,000	1,330,000,000
Total For SBS25								15,372,000,000.00		1,800,000	1,330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	10.57308	100.00000	10.54942			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			9.52000	106.33678	9.52000	106.30946			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.70411			0.00	0	1,000,000,000
Total SBS28 SPOT									0.00	0	1,000,000,000
Total For SBS28									0.00	0	1,000,000,000
SBS3 On 25/05/2026 Spot Bond			8.81000	95.46842	8.81000	95.44569			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.48500	95.47014	9.48500	95.44610		3,794,000,000.00		400,000	500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS4 SPOT									3,794,000,000.00	400,000	500,000
Total For SBS4									3,794,000,000.00	400,000	500,000
SBS9 On 07/07/2016 Spot Bond			7.65500	111.50168	7.65500	111.47854			5,358,500,000.00	700,000	60,000,000
Total SBS9 SPOT									5,358,500,000.00	700,000	60,000,000
Total For SBS9									5,358,500,000.00	700,000	60,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13000	131.47290	2.13000	273.65945			0.00	0	30,000,000
Total SBSI11 SPOT									0.00	0	30,000,000
Total For SBSI11									0.00	0	30,000,000
SBSI12 On 31/01/2017 Spot Bond			1.55500	103.24865	1.55500	126.58693			0.00	0	20,000,000
Total SBSI12 SPOT									0.00	0	20,000,000
Total For SBSI12									0.00	0	20,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.25000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI001 On 30/05/2014 Spot Bond				100.00000	0.00000	100.24025			0.00	0	0
Total SGI001 SPOT									0.00	0	0
Total For SGI001									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	10.13022	100.00000	10.10568			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				158.98978	0.00000	82.63494			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.18000	111.08726	2.18000	124.56058			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.86005	6.50000	100.84242			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.40405			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.03395			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.69042			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.25500	102.10899	9.25500	102.08362		3,702,000,000.00	400,000	500,000	
Total SHS05 SPOT								3,702,000,000.00	400,000	500,000	
Total For SHS05								3,702,000,000.00	400,000	500,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.43317		0.00	31,800,000	7,950,000	
Total SHS06 SPOT								0.00	31,800,000	7,950,000	
Total For SHS06								0.00	31,800,000	7,950,000	
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.82326		0.00	0	0	
Total SHS07 SPOT								0.00	0	0	
Total For SHS07								0.00	0	0	
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.14950		0.00	0	0	
Total SHS08 SPOT								0.00	0	0	
Total For SHS08								0.00	0	0	
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.04323		0.00	0	0	
Total SHS09 SPOT								0.00	0	0	
Total For SHS09								0.00	0	0	
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.37806		0.00	0	0	
Total SHS10 SPOT								0.00	0	0	
Total For SHS10								0.00	0	0	
SHS11 On 19/11/2016 Spot Bond			100.00000	13.51979	100.00000	13.48704		0.00	0	800,000,000	

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 SHS11U SPOT									0.00	0	800,000,000
Total For SHS11U									0.00	0	800,000,000
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.40702			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.90500	106.02471	7.90500	106.00201			0.00	0	1,740,000,000
Total SLI2 SPOT									0.00	0	1,740,000,000
Total For SLI2									0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.04000	100.18445	9.04000	101.08389			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			8.57500	100.58344	8.57500	100.56049		257,250,000,000.00		30,000,000	1,920,000,000
Total SNT01 SPOT								257,250,000,000.00		30,000,000	1,920,000,000
Total For SNT01								257,250,000,000.00		30,000,000	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.03713			0.00	0	0
Total SPDA1 SPOT									0.00	0	0
Total For SPDA1									0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.99981			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.35635			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	99.99987			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.43340			0.00	0	680,000,000
Total SPG001 SPOT									0.00	0	680,000,000
Total For SPG001									0.00	0	680,000,000
SSA01 On 28/06/2016 Spot Bond			8.32500	106.28957	8.32500	106.26575			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.78434			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.16613			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.69618				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			9.33500	95.09176	9.33500	95.06806			11,202,000,000.00		1,200,000	2,940,000,000
Total SSA06 SPOT									11,202,000,000.00		1,200,000	2,940,000,000
Total For SSA06									11,202,000,000.00		1,200,000	2,940,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.66475				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN001 On 26/03/2017 Spot Bond				100.00000	0.00000	101.20449				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN002 On 25/04/2017 Spot Bond				100.00000	0.00000	100.54557				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003 On 31/03/2021 Spot Bond			9.39300	87.79895	9.39300	87.77694				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.45500	87.51694	9.45500	87.49486				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.38000	104.41013	7.38000	104.38934				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			8.89000	95.36534	8.89000	95.34243				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				100.00000	0.00000	101.33475				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			8.40500	101.06421	8.40500	101.04159				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			2.29000	107.68722	2.29000	108.05198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01:On 21/12/2018 Spot Bond			8.39000	101.87053	8.39000	101.84752				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01:On 19/07/2014 Spot Bond				100.00000	0.00000	100.37595				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN01:On 26/08/2018 Spot Bond				100.00000	0.00000	99.86694				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01:On 21/12/2026 Spot Bond			9.53000	111.39151	9.53000	111.36303				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01:On 02/09/2016 Spot Bond				100.00000	0.00000	101.47241				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN01:On 04/09/2014 Spot Bond				100.00000	0.00000	100.84565				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN02:On 18/09/2014 Spot Bond				100.00000	0.00000	101.26515				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN02:On 28/02/2031 Spot Bond			9.90500	78.02363	9.90500	78.00313				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02:On 16/01/2019 Spot Bond				100.00000	0.00000	100.62502				0.00	0	0
Total SSN023 SPOT										0.00	0	0
Total For SSN023										0.00	0	0
SSN02:On 21/01/2019 Spot Bond				100.00000	0.00000	100.59685				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02:On 16/01/2019 Spot Bond				100.00000	0.00000	100.09689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1054 On 20/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1054 SPOT										0.00	0	0
Total For SY1054										0.00	0	0
SY105€ On 22/05/2014 Spot Bond				100.00000	0.00000	99.98398				0.00	0	0
Total SY1056 SPOT										0.00	0	0
Total For SY1056										0.00	0	0
SY1057 On 27/05/2014 Spot Bond				100.00000	0.00000	99.90299				0.00	0	0
Total SY1057 SPOT										0.00	0	0
Total For SY1057										0.00	0	0
SY106€ On 10/06/2014 Spot Bond				100.00000	0.00000	99.67794				0.00	0	0
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY106€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.56073				0.00	0	0
Total SY1065 SPOT										0.00	0	0
Total For SY1065										0.00	0	0
SY1067 On 18/06/2014 Spot Bond				100.00000	0.00000	99.54398				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY1072 On 09/06/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY1074 On 21/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1074 SPOT										0.00	0	0
Total For SY1074										0.00	0	0
SY107€ On 23/05/2014 Spot Bond				100.00000	0.00000	99.96742				0.00	0	0
Total SY1075 SPOT										0.00	0	0
Total For SY1075										0.00	0	0
SY107€ On 21/07/2014 Spot Bond				100.00000	0.00000	98.99955				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY107€ On 29/07/2014 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108C On 30/05/2014 Spot Bond				100.00000	0.00000	99.85339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1080 SPOT										0.00	0	0
Total For SY1080										0.00	0	0
SY1081 On 29/05/2014 Spot Bond				100.00000	0.00000	99.86955				0.00	0	0
Total SY1081 SPOT										0.00	0	0
Total For SY1081										0.00	0	0
SY1082 On 05/06/2014 Spot Bond				100.00000	0.00000	99.75569				0.00	0	0
Total SY1082 SPOT										0.00	0	0
Total For SY1082										0.00	0	0
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.69080				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY1085 On 10/06/2014 Spot Bond				100.00000	0.00000	99.67480				0.00	0	0
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0
SY1086 On 13/06/2014 Spot Bond				100.00000	0.00000	99.62383				0.00	0	0
Total SY1086 SPOT										0.00	0	0
Total For SY1086										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.65500				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1088 On 13/06/2014 Spot Bond				100.00000	0.00000	99.62377				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY1089 On 17/06/2014 Spot Bond				100.00000	0.00000	99.55958				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	98.54223				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1092 On 20/06/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1094 On 19/08/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY1095 On 18/06/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1095 SPOT										0.00	0	0
Total For SY1095										0.00	0	0
SY109€ On 23/06/2014 Spot Bond			100.00000	91.93955	100.00000	100.00000				0.00	0	0
Total SY1096 SPOT										0.00	0	0
Total For SY1096										0.00	0	0
SY1097 On 21/08/2014 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total SY1097 SPOT										0.00	0	0
Total For SY1097										0.00	0	0
SY109€ On 22/08/2014 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.06500	108.67548	7.06500	108.65487				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			8.71000	103.32449	8.71000	103.30042				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	91.79445	100.00000	91.57589				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	86.27459	100.00000	86.07348				0.00	0	12,200,000,000
Total TF105U SPOT										0.00	0	12,200,000,000
Total For TF105U										0.00	0	12,200,000,000
TF108L On 22/02/2016 Spot Bond			100.00000	25.66028	100.00000	30.51550				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.52810				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.34200				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.03374				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.48099				0.00	3,920,000,000	1,960,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	3,920,000,000	1,960,000,000
Total For TFS117										0.00	3,920,000,000	1,960,000,000
TFS12C On 21/05/2014 Spot Bond				100.00000	0.00000	98.87397				0.00	0	0
Total TFS120 SPOT										0.00	0	0
Total For TFS120										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.01673				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.09866				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.15777				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.55437				0.00	0	0
Total TFS124 SPOT										0.00	0	0
Total For TFS124										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.28210				0.00	3,600,000,000	1,200,000,000
Total TFS125 SPOT										0.00	3,600,000,000	1,200,000,000
Total For TFS125										0.00	3,600,000,000	1,200,000,000
TFS126 On 21/11/2014 Spot Bond			100.00000	66.59265	100.00000	66.44486				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.39887				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			7.85500	104.38703	7.85500	104.36481				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.55581				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.57134				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.66584	7.83000	102.64406				0.00	0	450,000,000

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 TH10A3 SPOT										0.00	0	450,000,000
Total For TH10A3										0.00	0	450,000,000
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.54727				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.56668				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.28204				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.54727				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.56668				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	80.08182	7.16000	102.41908				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.60470				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.60160				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.67593				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.66588				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.96796				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.93356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	100.54648				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.57134				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	102.97022	8.73000	102.89732				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.54415				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.56668				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			8.91000	93.51998	8.91000	100.29453				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	100.68296				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	100.71766				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.60625				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.59772				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.75331				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	100.67439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.67129				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81659				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91443				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91750				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.14574				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.57924				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	6.27638	101.06155	6.26087				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.54415				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.87406				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.61400				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.64499				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.97102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.97231				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.56745				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.57531				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.56745				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.57531				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.57924				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.56273				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.57531				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.61854				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.61854				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.61854				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.68135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.69705			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.67743			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.99043			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.00994			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.00214			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			8.35500	103.86751	8.35500	103.84428		3,342,000,000.00		400,000	970,000,000
Total TL15 SPOT								3,342,000,000.00		400,000	970,000,000
Total For TL15								3,342,000,000.00		400,000	970,000,000
TL20 On 22/02/2020 Spot Bond			9.78000	85.35038	9.78000	85.29870		0.00		0	13,000,000,000
Total TL20 SPOT								0.00		0	13,000,000,000
Total For TL20								0.00		0	13,000,000,000
TN17 On 14/11/2017 Spot Bond			8.06500	103.73009	8.06500	103.70781		9,678,000,000.00		1,200,000	3,880,000,000
Total TN17 SPOT								9,678,000,000.00		1,200,000	3,880,000,000
Total For TN17								9,678,000,000.00		1,200,000	3,880,000,000
TN20 On 17/09/2020 Spot Bond			9.04000	108.77106	9.04000	108.74493		370,640,000,000.00		41,000,000	27,630,711,200
Total TN20 SPOT								370,640,000,000.00		41,000,000	27,630,711,200
Total For TN20								370,640,000,000.00		41,000,000	27,630,711,200
TN20U On 14/04/2020 Spot Bond			100.00000	0.73408	100.00000	0.73176		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			9.17000	110.62172	9.17000	110.59478		366,800,000,000.00		40,000,000	11,000,000,000
Total TN23 SPOT								366,800,000,000.00		40,000,000	11,000,000,000
Total For TN23								366,800,000,000.00		40,000,000	11,000,000,000
TN25 On 19/08/2025 Spot Bond			9.31000	103.69472	9.31000	103.66866		93,100,000,000,000.00		10,000,000,000	20,480,000,000

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 TN25 SPOT									13,100,000,000,000.00	10,000,000,000	20,480,000,000
Total For TN25									13,100,000,000,000.00	10,000,000,000	20,480,000,000
TN27 On 14/11/2027 Spot Bond			9.31000	97.07717	9.31000	97.05316			139,035,435,728,000.00	14,933,988,800	7,275,740,900
Total TN27 SPOT									19,035,435,728,000.00	14,933,988,800	7,275,740,900
Total For TN27									19,035,435,728,000.00	14,933,988,800	7,275,740,900
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.92893			0.00	0	400,000,000
Total TNF16 SPOT									0.00	0	400,000,000
Total For TNF16									0.00	0	400,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.05743			0.00	0	1,500,000,000
Total TNF18 SPOT									0.00	0	1,500,000,000
Total For TNF18									0.00	0	1,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.17422			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.11851			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.12164			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.12188			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.13690			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.16815			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.01436			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.83238			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.85030			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.61904				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.66187				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.75935	10.00000	99.73266				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.76534	9.75000	99.73931				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.77029	100.00000	9.74511				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TSP14 On 29/05/2014 Spot Bond				100.00000	0.00000	99.88292				0.00	0	0
Total TSP145 SPOT										0.00	0	0
Total For TSP145										0.00	0	0
TSP15 On 02/10/2014 Spot Bond				100.00000	0.00000	97.87853				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP15 On 13/11/2014 Spot Bond				100.00000	0.00000	97.18449				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP15 On 27/11/2014 Spot Bond				100.00000	0.00000	96.99750				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15 On 12/06/2014 Spot Bond				100.00000	0.00000	99.66593				0.00	0	0
Total TSP154 SPOT										0.00	0	0
Total For TSP154										0.00	0	0
TSP15 On 24/07/2014 Spot Bond				100.00000	0.00000	99.00746				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP15 On 22/01/2015 Spot Bond				100.00000	0.00000	95.93643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	98.66299				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.01668				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP159 On 21/08/2014 Spot Bond				101.75605	0.00000	98.44266				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.63312				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	94.63087				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	97.94799				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	94.46561				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	94.24074				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	97.48214				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.01869				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.01694	100.00000	11.98684				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.10125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.66663				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.61025				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.59997				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 26/05/2014 Spot Bond				100.00000	0.00000	100.58310				0.00	0	0
Total TWC050 SPOT										0.00	0	0
Total For TWC050										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.57018				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.46373				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.09978				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWCJ0 On 21/05/2014 Spot Bond				100.00000	0.00000	101.69003				0.00	0	0
Total TWCJ09 SPOT										0.00	0	0
Total For TWCJ09										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.67493				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCM On 21/05/2014 Spot Bond				100.00000	0.00000	101.50603				0.00	0	0
Total TWCM09 SPOT										0.00	0	0
Total For TWCM09										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.60588				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.18500	109.84744	9.18500	109.82064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.63717				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	101.04714				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			9.56500	103.63827	9.56500	103.61195				0.00	0	0
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.93938				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.94039				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.24839				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.25665				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.25707				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.03576				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.06519				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.96500	110.00291	6.96500	109.98210				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			1.39000	237.61352	1.39000	237.51839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.90500	101.87660	6.90500	101.85750				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.73000	103.21360	7.73000	103.19199				0.00	0	9,100,000,000
Total WSP2 SPOT										0.00	0	9,100,000,000
Total For WSP2										0.00	0	9,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.99500	103.94109	7.99500	103.91859				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			8.25500	103.33158	8.25500	103.30850				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			8.32500	103.38724	8.32500	103.36396				0.00	0	2,550,000,000
Total WSP5 SPOT										0.00	0	2,550,000,000
Total For WSP5										0.00	0	2,550,000,000
Z014 On 30/06/2015 Spot Bond			6.55500	93.10452	6.55500	93.08793				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z019 On 30/06/2014 Spot Bond			6.17000	99.34506	6.17000	99.32838				0.00	0	0
Total Z019 SPOT										0.00	0	0
Total For Z019										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.48500	91.39523	6.48500	91.37930				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			6.15000	96.88695	6.15000	96.87074				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			6.55500	93.08793	6.55500	93.07135				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.38500	67.81334	7.38500	67.79998				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	37.53482	100.00000	37.46361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	19.86765	100.00000	19.82996				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										76,946,062,714,437,500.00	669,932,999,400	387,637,173,900
Total for SPOT :										76,946,062,714,437,500.00	669,932,999,400	387,637,173,900
Total Futures										76 946 062 839 437 900.00	669,933,000,109	387,637,521,657
Total Options										0.00	0	34,647
Grand Total:										76,946,062,839,437,900.00	669,933,000,109	387,637,556,304