



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2014

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			122.66474	122.66474	122.63359	122.63359			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.06371	123.06371	123.03205	123.03205			0.00	0	0
Total EL28 Future									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			8,633.59000	8.63359	8,664,740		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			8,623.59000	8.62359	8,654,740		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			8,643.59000	8.64359	8,674,740		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,032.05000	1.03205	1,063,710		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,022.05000	1.02205	1,053,710		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,042.05000	1.04205	1,073,710		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			9.64634	84.47619	9.49823	85.58336			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.74275	81.97596	9.58991	83.09989			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.84007	83.25896	9.68202	84.40213			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			4,636.67000	4.63667	3,529,500		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			4,705.70000	4.70570	3,598,530		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			4,774.63000	4.77463	3,667,460		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			4,959.50000	4.95950	3,835,570		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			5,026.95000	5.02695	3,903,020		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			5,094.30000	5.09430	3,970,370		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,345.01000	2.34501	1,201,840		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			2,205.00000	2.20500	1,061,830		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			2,275.05000	2.27505	1,131,880		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			116.50650	116.50650	116.47782	116.47782			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.29268	118.29268	118.26346	118.26346			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,467.82000	7.46782	7,496,500		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			7,487.82000	7.48782	7,516,500		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			7,477.82000	7.47782	7,506,500		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			1,253.46000	1.25346	1,282,680		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			1,273.46000	1.27346	1,302,680		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			1,263.46000	1.26346	1,292,680		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			120.06109	120.06109	120.14222	120.14222			0.00	0	334
I2038	On	06/11/2014			121.90172	121.90172	121.98407	121.98407			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			14,152.22000	14.15222	14,071,090		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			14,142.22000	14.14222	14,061,090		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			14,132.22000	14.13222	14,051,090		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			1,984.07000	1.98407	1,901,720		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			1,974.07000	1.97407	1,891,720		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			1,994.07000	1.99407	1,911,720		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			118.21602	118.21602	118.18565	118.18565			0.00	0	5,218
I2046	On	06/11/2014			118.68278	118.68278	118.65177	118.65177			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			13,755.65000	13.75565	13,786,020		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			13,745.65000	13.74565	13,776,020		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			13,735.65000	13.73565	13,766,020		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			14,221.77000	14.22177	14,252,780		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			14,211.77000	14.21177	14,242,780		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			14,201.77000	14.20177	14,232,780		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			126.24952	126.24952	126.21703	126.21703			0.00	0	2,150
I2050	On	06/11/2014			128.18515	128.18515	128.15156	128.15156			0.00	0	0
Total I2050 Future											0.00	0	2,150
I2050	On	07/08/2014	112.01	Call			14,207.03000	14.20703	14,239,520		0.00	0	0

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			14,227.03000	14.22703	14,259,520		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			14,217.03000	14.21703	14,249,520		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			2,161.56000	2.16156	2,195,150		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			2,151.56000	2.15156	2,185,150		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			2,141.56000	2.14156	2,175,150		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			6.89169	112.32641	6.75915	112.47103		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			7.12918	107.22184	6.95482	107.36855		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.51316	108.90038	7.25643	109.05158		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.76	Call			231.74000	0.23174	164,950	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			230.81000	0.23081	308,640	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			220.58000	0.22058	155,960	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			241.49000	0.24149	321,490	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			226.12000	0.22612	160,420	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			236.11000	0.23611	315,030	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			717.56000	0.71756	839,120	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			80.28000	0.08028	54,700	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			710.71000	0.71071	831,840	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			77.01000	0.07701	52,290	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			724.45000	0.72445	846,440	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			78.63000	0.07863	53,480	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			96.24000	0.09624	126,410	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			974.95000	0.97495	853,670	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			95.17000	0.09517	125,090	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			965.48000	0.96548	844,710	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			97.31000	0.09731	127,740	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			970.22000	0.97022	849,190	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			8.26429	118.57833	8.13610	119.68082		10.92	130,436,163.00	1,100	49,540
R186	On	06/11/2014	Bond Future			8.33666	120.38220	8.20382	121.50134		10.73	0.00	0	0
R186	On	05/02/2015	Bond Future			8.40702	116.97033	8.26901	118.10935		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										130,436,163.00	1,100	49,540
R186	On 07/08/2014	Bond Future	9.20	Put		215.47000	0.21547	304,540	11.39	0.00	0	2,100
R186	On 07/08/2014	Bond Future	8.31	Call		3,250.44000	3.25044	2,605,310	10.95	0.00	0	0
R186	On 07/08/2014	Bond Future	8.70	Call		5,512.57000	5.51257	4,660,030	11.14	0.00	0	0
R186	On 07/08/2014	Bond Future	8.70	Put		767.89000	0.76789	1,017,840	11.14	0.00	0	1,000
R186	On 07/08/2014	Bond Future	8.30	Put		1,792.59000	1.79259	2,255,990	10.94	0.00	0	0
R186	On 07/08/2014	Bond Future	8.92	Call		6,975.13000	6.97513	6,036,930	11.25	0.00	0	0
R186	On 07/08/2014	Bond Future	8.92	Put		451.32000	0.45132	615,610	11.25	0.00	0	840
R186	On 07/08/2014	Bond Future	9.20	Call		8,947.56000	8.94756	7,934,140	11.39	0.00	0	0
R186	On 07/08/2014	Bond Future	8.25	Call		2,952.20000	2.95220	2,343,670	10.92	0.00	0	1,200
R186	On 07/08/2014	Bond Future	8.25	Put		1,971.90000	1.97190	2,465,860	10.92	0.00	0	0
R186	On 07/08/2014	Bond Future	8.29	Call		3,149.29000	3.14929	2,516,280	10.94	0.00	0	0
R186	On 07/08/2014	Bond Future	8.29	Put		1,827.40000	1.82740	2,296,880	10.94	0.00	0	0
R186	On 07/08/2014	Bond Future	8.30	Call		3,199.66000	3.19966	2,560,570	10.94	0.00	0	0
R186	On 07/08/2014	Bond Future	8.31	Put		1,758.27000	1.75827	2,215,630	10.95	0.00	0	0
R186	On 06/11/2014	Bond Future	9.17	Put		954.40000	0.95440	1,168,840	11.17	0.00	0	2,010
R186	On 06/11/2014	Bond Future	8.14	Call		3,290.57000	3.29057	2,759,770	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	8.14	Put		3,833.53000	3.83353	4,421,870	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	8.15	Call		3,331.07000	3.33107	2,795,980	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	8.15	Put		3,788.72000	3.78872	4,372,770	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	8.16	Call		3,371.86000	3.37186	2,832,480	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	8.16	Put		3,744.29000	3.74429	4,324,050	10.70	0.00	0	0
R186	On 06/11/2014	Bond Future	9.17	Call		8,767.00000	8.76700	7,862,300	11.17	0.00	0	0
R186	On 05/02/2015	Bond Future	8.75	Call		6,631.26000	6.63126	5,897,850	11.23	0.00	0	0
R186	On 05/02/2015	Bond Future	8.75	Put		2,727.35000	2.72735	3,132,960	11.23	0.00	0	0
R186	On 05/02/2015	Bond Future	8.76	Call		6,682.34000	6.68234	5,945,880	11.24	0.00	0	0
R186	On 05/02/2015	Bond Future	8.76	Put		2,699.19000	2.69919	3,101,750	11.24	0.00	0	0
R186	On 05/02/2015	Bond Future	8.74	Call		6,580.35000	6.58035	5,849,990	11.23	0.00	0	0
R186	On 05/02/2015	Bond Future	8.74	Put		2,755.75000	2.75575	3,164,410	11.23	0.00	0	0
Total R186 Option										0.00	0	7,150
Total For R186										130,436,163.00	1,100	56,690
R197	On 07/08/2014	Bond Future			283.21513	283.21513	283.14430	283.14430		0.00	0	1,244
R197	On 06/11/2014	Bond Future			287.55672	287.55672	287.48462	287.48462		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		13,134.30000	13.13430	13,205,130		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		13,154.30000	13.15430	13,225,130		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		13,144.30000	13.14430	13,215,130		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future	285.00	Call			2,484.62000	2.48462	2,556,720		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			2,474.62000	2.47462	2,546,720		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			2,494.62000	2.49462	2,566,720		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			6.36113	102.04527	6.30660	102.06480		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			424.00000	0.42400	438,370	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			62.96000	0.06296	57,750	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			421.21000	0.42121	435,530	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			61.34000	0.06134	56,230	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			426.80000	0.42680	441,220	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			62.15000	0.06215	56,990	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			228.44357	228.44357	228.38585	228.38585		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			231.94548	231.94548	231.88654	231.88654			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			20,523.58000	20.52358	20,575,080	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			127.73000	0.12773	121,510	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,513.90000	20.51390	20,565,380	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			128.05000	0.12805	121,810	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,504.22000	20.50422	20,555,690	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			128.37000	0.12837	122,120	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			4,886.54000	4.88654	4,945,480		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			4,876.54000	4.87654	4,935,480		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			4,896.54000	4.89654	4,955,480		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			8.11103	101.27175	8.00819	101.89106		8.99	15,292,034.25	151	12,377
R2023	On	06/11/2014	Bond Future			8.19315	98.89130	8.08596	99.51993		9.13	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.27546	100.43868	8.16320	101.07913		9.00	0.00	0	0
Total R2023 Future												15,292,034.25	151	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	Put			629.39000	0.62939	782,060	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			3,517.15000	3.51715	3,055,820	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			658.07000	0.65807	816,050	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,560.89000	3.56089	3,096,900	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			643.60000	0.64360	798,920	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			3,604.85000	3.60485	3,138,210	9.19	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			4,227.73000	4.22773	3,798,380	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,315.81000	1.31581	1,515,090	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,266.56000	4.26656	3,835,200	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,297.99000	1.29799	1,495,260	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,305.54000	4.30554	3,872,170	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,280.36000	1.28036	1,475,620	9.37	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,973.44000	4.97344	4,544,460	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,738.64000	1.73864	1,950,110	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,010.27000	5.01027	4,579,650	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,720.60000	1.72060	1,930,430	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,047.21000	5.04721	4,614,960	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,702.71000	1.70271	1,910,910	9.20	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												15,292,034.25	151	12,377
R203	On	07/08/2014	Bond Future			7.37590	105.72961	7.27974	105.99564		3.40	0.00	0	24,254
R203	On	06/11/2014	Bond Future			7.49882	103.17411	7.39310	103.44410		3.42	0.00	0	0
R203	On	05/02/2015	Bond Future			7.63249	104.78867	7.51429	105.06497		3.28	0.00	0	0
Total R203 Future												0.00	0	24,254
R203	On	07/08/2014	Bond Future	6.84	Call			224.45000	0.22445	165,850	3.34	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,451.98000	1.45198	1,659,410	3.34	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			688.89000	0.68889	557,400	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			660.47000	0.66047	795,010	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			703.32000	0.70332	570,090	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			647.20000	0.64720	780,000	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			717.92000	0.71792	582,940	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			634.12000	0.63412	765,170	3.41	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			399.89000	0.39989	327,830	3.33	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,827.05000	1.82705	2,024,980	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			407.21000	0.40721	334,160	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,808.35000	1.80835	2,005,290	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			414.62000	0.41462	340,570	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,789.74000	1.78974	1,985,680	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			511.90000	0.51190	425,430	3.35	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,575.48000	1.57548	1,759,000	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			2,390.56000	2.39056	2,187,770	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			480.00000	0.48000	553,510	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,407.91000	2.40791	2,204,450	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			474.49000	0.47449	547,330	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,425.30000	2.42530	2,221,170	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			469.03000	0.46903	541,200	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,389.70000	1.38970	1,237,590	3.31	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			979.31000	0.97931	1,103,500	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			8.81484	93.44617	8.70254	94.34462			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.89026	94.86845	8.77443	95.78051			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.96524	92.34601	8.84542	93.27423			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	9.00	Call			2,353.12000	2.35312	1,454,670		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			2,430.75000	2.43075	1,532,300		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,275.40000	2.27540	1,376,950		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	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			1,841.59000	1.84159	929,530		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			1,687.26000	1.68726	775,200		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			1,764.47000	1.76447	852,410		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			3,081.73000	3.08173	2,153,510		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			3,156.04000	3.15604	2,227,820		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			3,007.33000	3.00733	2,079,110		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			9.05120	95.01504	8.90306	96.38394			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.12369	96.46131	8.97121	97.85090			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.19574	93.71335	9.03845	95.12666			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			1,266.49000	1.26649	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	102,410		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			1,357.93000	1.35793	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	10,970		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			1,449.23000	1.44923	80,330		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			6,442.47000	6.44247	5,052,880		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			6,277.37000	6.27737	4,887,780		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,359.98000	6.35998	4,970,390		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			4,138.36000	4.13836	2,725,050		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			3,968.75000	3.96875	2,555,440		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			4,053.62000	4.05362	2,640,310		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			7.57542	102.67276	7.47044	103.06106		4.99	0.00	0	24,816
R204	On	06/11/2014	Bond Future			7.67652	104.23460	7.56397	104.62872		4.77	0.00	0	0
R204	On	05/02/2015	Bond Future			7.77889	101.83076	7.65714	102.23309		4.83	0.00	0	0
Total R204 Future												0.00	0	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			903.31000	0.90331	721,240	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,016.23000	1.01623	1,222,460	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			921.49000	0.92149	737,020	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			997.30000	0.99730	1,201,130	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			939.91000	0.93991	753,030	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			978.62000	0.97862	1,180,040	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,642.77000	1.64277	1,382,290	5.06	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			502.98000	0.50298	630,800	5.06	0.00	0	530
R204	On	06/11/2014	Bond Future	6.99	Call			555.84000	0.55584	451,570	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,595.22000	2.59522	2,885,070	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			565.95000	0.56595	460,260	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,569.38000	2.56938	2,857,810	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			576.18000	0.57618	469,070	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,543.66000	2.54366	2,830,670	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,233.61000	2.23361	1,972,710	4.82	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			751.60000	0.75160	884,820	4.82	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,860.61000	2.86061	2,588,260	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			887.52000	0.88752	1,017,500	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			2,816.13000	2.81613	2,545,970	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			907.73000	0.90773	1,039,900	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,838.33000	2.83833	2,567,070	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			897.58000	0.89758	1,028,650	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			9.10872	100.17428	8.96576	101.63469			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.17972	97.27134	9.03258	98.75383			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.25045	98.79342	9.09870	100.30119			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			6,743.79000	6.74379	5,283,380		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			6,561.27000	6.56127	5,100,860		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			6,652.61000	6.65261	5,192,200		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			6,684.62000	6.68462	5,202,130		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			6,774.43000	6.77443	5,291,940		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			6,594.65000	6.59465	5,112,160		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			3,897.74000	3.89774	2,389,970		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			3,991.26000	3.99126	2,483,490		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			3,804.04000	3.80404	2,296,270		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			7.77408	98.25890	7.67006	98.70721		6.33	0.00	0	34,069
R207	On	06/11/2014	Bond Future			7.86500	99.75397	7.75491	100.20905		6.13	0.00	0	0
R207	On	05/02/2015	Bond Future			7.95750	97.67362	7.84013	98.13777		6.25	0.00	0	0
Total R207 Future												0.00	0	34,069
R207	On	07/08/2014	Bond Future	7.69	Call			1,207.42000	1.20742	981,860	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,121.29000	1.12129	1,344,040	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			1,229.75000	1.22975	1,001,530	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,100.46000	1.10046	1,320,550	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,252.32000	1.25232	1,021,440	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,079.89000	1.07989	1,297,320	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			937.87000	0.93787	785,260	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,676.42000	2.67642	2,978,890	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			952.47000	0.95247	798,150	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,648.68000	2.64868	2,949,440	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			967.22000	0.96722	811,200	6.04	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,621.11000	2.62111	2,920,170	6.04	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,602.23000	3.60223	3,283,130	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,065.70000	1.06570	1,210,750	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,629.10000	3.62910	3,308,810	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,054.17000	1.05417	1,198,030	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,656.05000	3.65605	3,334,590	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,042.74000	1.04274	1,185,430	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			7.92850	96.46843	7.81471	97.02747		7.48	0.00	0	11,985
R208	On	06/11/2014	Bond Future			8.01565	94.53731	7.89620	95.10480		7.44	0.00	0	0
R208	On	05/02/2015	Bond Future			8.10214	96.01671	7.97613	96.59498		7.33	0.00	0	0
Total R208 Future												0.00	0	11,985
R208	On	07/08/2014	Bond Future	7.81	Call			1,347.48000	1.34748	1,075,490	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,370.71000	1.37071	1,657,760	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,788.28000	2.78828	2,376,070	7.66	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			527.76000	0.52776	674,590	7.66	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,298.56000	1.29856	1,033,080	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,420.49000	1.42049	1,714,050	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,322.89000	1.32289	1,054,150	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,395.45000	1.39545	1,685,750	7.50	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			849.00000	0.84900	1,009,500	7.60	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			1,027.43000	1.02743	844,320	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,184.68000	3.18468	3,569,060	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			1,043.80000	1.04380	858,590	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,152.04000	3.15204	3,534,320	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,675.16000	3.67516	3,268,170	7.60	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			1,011.23000	1.01123	830,220	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,217.51000	3.21751	3,603,990	7.29	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,756.92000	3.75692	3,380,050	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,425.76000	1.42576	1,627,160	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,786.37000	3.78637	3,407,930	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,410.55000	1.41055	1,610,380	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,816.22000	3.81622	3,436,230	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,395.77000	1.39577	1,594,050	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			8.95285	76.62418	8.80493	77.75660		16.39		0.00	0	24,622
R209 On 06/11/2014 Bond Future			9.02151	74.64302	8.86944	75.79253		16.83		0.00	0	0
R209 On 05/02/2015 Bond Future			9.08849	75.81128	8.93193	76.98029		16.55		0.00	0	0
Total R209 Future										0.00	0	24,622
R209 On 07/08/2014 Bond Future	9.04	Call			3,380.01000	3.38001	2,690,060	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.04	Put			1,592.68000	1.59268	2,035,150	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Call			3,425.97000	3.42597	2,730,540	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Put			1,564.06000	1.56406	2,001,050	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Call			3,472.21000	3.47221	2,771,330	16.60		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Put			1,535.84000	1.53584	1,967,380	16.60		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Call			8,492.74000	8.49274	7,553,180	17.45		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Put			883.81000	0.88381	1,093,760	17.45		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.00	Call			3,975.21000	3.97521	3,342,220	16.83		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.00	Put			2,986.64000	2.98664	3,503,160	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Call			8,755.13000	8.75513	7,804,100	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Call			9,014.80000	9.01480	8,052,380	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Put			763.51000	0.76351	950,600	17.48		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.50	Call			6,214.44000	6.21444	5,400,020	17.16		0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Put			1,620.69000	1.62069	1,955,780	17.16		0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.50	Call			2,231.08000	2.23108	1,801,130	16.58		0.00	0	5,500
R209 On 06/11/2014 Bond Future	9.58	Put			1,460.36000	1.46036	1,770,310	17.21		0.00	0	907
R209 On 06/11/2014 Bond Future	8.50	Put			5,141.00000	5.14100	5,860,560	16.58		0.00	0	0
R209 On 06/11/2014 Bond Future	8.95	Call			3,777.01000	3.77701	3,163,930	16.81		0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.95	Put			3,164.64000	3.16464	3,701,070	16.81		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Call			3,935.14000	3.93514	3,306,120	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Put			3,021.57000	3.02157	3,542,060	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Put			823.80000	0.82380	1,022,280	17.48		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.01	Call			4,015.90000	4.01590	3,378,950	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Put			2,952.44000	2.95244	3,465,000	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.05	Call			4,180.34000	4.18034	3,527,650	16.86		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.05	Put			2,818.49000	2.81849	3,315,310	16.86		0.00	0	0
R209 On 06/11/2014 Bond Future	9.58	Call			6,605.47000	6.60547	5,765,910	17.21		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Call			5,554.91000	5.55491	4,853,630	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			3,209.27000	3.20927	3,677,000	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Call			5,596.91000	5.59691	4,892,580	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Put			3,179.38000	3.17938	3,644,060	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Call			5,513.03000	5.51303	4,814,820	16.71		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			3,239.39000	3.23939	3,710,190	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			170.30752	170.30752	170.26516	170.26516				0.00	0	618
R210 On 06/11/2014 Bond Future			170.87872	170.87872	170.83548	170.83548				0.00	0	0
Total R210 Future										0.00	0	618
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			11,275.16000	11.27516	11,317,520			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			11,265.16000	11.26516	11,307,520			0.00	0	0
R210 On 07/08/2014 Bond Future	159.00	Put			0.00000	0.00000	0,000			0.00	0	0
R210 On 07/08/2014 Bond Future	159.01	Call			11,255.16000	11.25516	11,297,520			0.00	0	0
R210 On 06/11/2014 Bond Future	169.01	Call			1,825.48000	1.82548	1,868,720			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			1,845.48000	1.84548	1,888,720			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			1,835.48000	1.83548	1,878,720			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			128.88962	128.88962	128.86007	128.86007				0.00	0	390
R211 On 06/11/2014 Bond Future			130.86576	130.86576	130.83561	130.83561				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			870.07000	0.87007	899,620			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			860.07000	0.86007	889,620			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			850.07000	0.85007	879,620			0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			825.61000	0.82561	855,760			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			845.61000	0.84561	875,760			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			835.61000	0.83561	865,760			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			134.25621	134.25621	134.22315	134.22315				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.31472	136.31472	136.28095	136.28095				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			5,213.15000	5.21315	5,246,210		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			5,233.15000	5.23315	5,266,210		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			5,223.15000	5.22315	5,256,210		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	135.00	Call			1,280.95000	1.28095	1,314,720		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			1,270.95000	1.27095	1,304,720		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			1,290.95000	1.29095	1,324,720		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		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			8.80699	87.54107	8.68967	88.44425		14.20	18,996,412.19	217	24,188
R213	On	06/11/2014	Bond Future			8.88105	85.33122	8.76017	86.24812		14.68	0.00	0	0
R213	On	05/02/2015	Bond Future			8.95480	86.66645	8.82993	87.59945		14.50	0.00	0	0
Total R213 Future												18,996,412.19	217	24,188
R213	On	07/08/2014	Bond Future	8.84	Call			2,961.39000	2.96139	2,440,180	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,806.57000	1.80657	2,188,540	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			3,005.49000	3.00549	2,479,660	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,774.66000	1.77466	2,152,010	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			3,049.92000	3.04992	2,519,500	14.27	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,743.17000	1.74317	2,115,930	14.27	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			3,769.31000	3.76931	3,276,120	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,162.18000	3.16218	3,585,890	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,809.24000	3.80924	3,312,850	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,126.50000	3.12650	3,547,010	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,849.38000	3.84938	3,349,810	14.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,091.12000	3.09112	3,508,450	14.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,063.16000	6.06316	5,474,380	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,911.24000	2.91124	3,255,460	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,975.57000	5.97557	5,391,490	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,966.44000	2.96644	3,315,360	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,019.16000	6.01916	5,432,730	14.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,938.59000	2.93859	3,285,160	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												18,996,412.19	217	24,188
R214	On	07/08/2014	Bond Future			9.05199	77.40208	8.89378	78.66306		16.98	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.12107	75.29102	8.95842	76.57108		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			9.18974	76.46918	9.02223	77.77079		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			5,685.75000	5.68575	4,702,430	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			747.56000	0.74756	1,025,220	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			5,742.54000	5.74254	4,754,830	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			732.20000	0.73220	1,005,470	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			5,799.47000	5.79947	4,807,420	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			717.11000	0.71711	986,040	17.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,602.91000	1.60291	1,957,420	18.10	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			6,775.01000	6.77501	5,856,230	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,643.91000	1.64391	2,005,190	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			6,825.29000	6.82529	5,903,120	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,623.30000	1.62330	1,981,190	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			6,875.68000	6.87568	5,950,130	18.10	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,953.30000	2.95330	3,421,680	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,551.14000	6.55114	5,724,180	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,008.46000	3.00846	3,483,110	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,596.24000	6.59624	5,766,140	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			2,980.89000	2.98089	3,452,400	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,641.20000	6.64120	5,807,970	17.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	5,228
Total for Bond												164,724,609.44	1,468	365,374
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.23566	141.23566	141.20281	141.20281			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			453.87600	453.87600	457.03600	457.03600				0.00	0	507
GOVI On 06/11/2014 GOVI			460.77400	460.77400	463.98100	463.98100				0.00	0	28
GOVI On 05/02/2015 GOVI			467.97700	467.97700	471.24500	471.24500				0.00	0	0
Total GOVI Future										0.00	0	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			29,640.00000	2.96400	61,240,000			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			29,740.00000	2.97400	61,340,000			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			29,540.00000	2.95400	61,140,000			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			149,710.00000	14.97100	117,640,000			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			149,910.00000	14.99100	117,840,000			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			149,810.00000	14.98100	117,740,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			112,350.00000	11.23500	79,670,000			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			112,550.00000	11.25500	79,870,000			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			112,450.00000	11.24500	79,770,000			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									0.00	0	535
Total for GOVI									0.00	0	535
AL12 On 07/08/2014 Index Future			498.44300	498.44300	504.32500	504.32500			0.00	0	0
AL12 On 06/11/2014 Index Future			506.01800	506.01800	511.98900	511.98900			0.00	0	0
AL12 On 05/02/2015 Index Future			513.92900	513.92900	520.00300	520.00300			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			425.17200	425.17200	426.90300	426.90300			0.00	0	0
AL37 On 06/11/2014 Index Future			431.63400	431.63400	433.39000	433.39000			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/08/2014 Index Future			501.70000	501.70000	505.00200	505.00200			0.00	0	1
AL7T On 06/11/2014 Index Future			509.32400	509.32400	512.67600	512.67600			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			455.13000	455.13000	458.54500	458.54500			0.00	0	682
ALBI On 06/11/2014 Index Future			462.04700	462.04700	465.51300	465.51300			0.00	0	0
ALBI On 05/02/2015 Index Future			469.27100	469.27100	472.80000	472.80000			0.00	0	0
Total ALBI Future									0.00	0	682
Total For ALBI									0.00	0	682
IGOV On 07/08/2014 Index Future			214.60500	214.60500	214.56400	214.56400			0.00	0	1,268
IGOV On 06/11/2014 Index Future			217.89200	217.89200	217.85100	217.85100			0.00	0	87
IGOV On 05/02/2015 Index Future			221.32500	221.32500	221.28600	221.28600			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			581.89800	581.89800	581.78600	581.78600			0.00	0	210
ILBI On 06/11/2014 Index Future			590.81900	590.81900	590.70800	590.70800			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,248
JIBAR f On 21/05/2014 Jibar Future			5.80000	94.20000	5.79000	94.21000			0.00	0	2,000
JIBAR f On 18/06/2014 Jibar Future			5.95000	94.05000	5.89000	94.11000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			6.00000	94.00000	5.92000	94.08000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.15000	93.85000	6.07000	93.93000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.20000	93.80000	6.14000	93.86000			0.00	0	1,000
JIBAR f On 15/10/2014 Jibar Future			6.36000	93.64000	6.29000	93.71000			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
JIBAR F On 17/12/2014 Jibar Future			6.56000	93.44000	6.49000	93.51000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.81000	93.19000	6.75000	93.25000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.98000	93.02000	6.92000	93.08000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.14000	92.86000	7.08000	92.92000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.29000	92.71000	7.22000	92.78000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.44000	92.56000	7.37000	92.63000			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 :									164,724,609.44	1,468	382,187
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.93555			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			7.13000	102.73970	7.13000	102.72014			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	101.14663			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			8.56000	104.30222	8.56000	104.27846			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	100.72903			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			9.20000	102.42479	9.20000	102.39962			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	99.92974			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.01979			0.00	0	0

Contract 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			9.42500	95.98019	9.42500	95.95618			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			7.43000	101.77803	7.43000	101.75786			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.36399			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			8.76500	104.40758	8.76500	104.38324			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	135.30177	1.51000	135.24724			0.00	0	100,000,000
Total ABCPI2 SPOT									0.00	0	100,000,000
Total For ABCPI2									0.00	0	100,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.24000	130.38763	2.24000	271.49795			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	99.92228			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	101.69304			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	101.29748			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	101.35148			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	101.38734			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	100.86352			0.00	0	0

Contract 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	100.96860				0.00	0	1,000,000,000
Total ABFN11 SPOT										0.00	0	1,000,000,000
Total For ABFN11										0.00	0	1,000,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.79559				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			7.89000	104.91840	7.89000	104.89634				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	102.10357				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			7.86000	101.91878	7.86000	101.89743				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	101.47279				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	101.93544				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	100.92329				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	100.77694				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	100.98090				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	101.22251				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	101.36668				0.00	0	0

Contract 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	101.86162			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	101.53926			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			2.94000	127.60126	2.94000	127.54497			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	115.25342	4.26000	115.19845			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	101.64161	5.01000	101.59093			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	105.45750	5.88000	105.40246			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			11.16500	113.58110	11.16500	113.54701		1,116,500,000,000.00	100,000,000	50,000,000	
Total ABLS2A SPOT								1,116,500,000,000.00	100,000,000	50,000,000	
Total For ABLS2A								1,116,500,000,000.00	100,000,000	50,000,000	
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.24512			0.00	0	140,000,000
Total ABLS2B SPOT									0.00	0	140,000,000
Total For ABLS2B									0.00	0	140,000,000
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.37830			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	101.44976			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	101.51888			0.00	4,980,000,000	2,500,000,000
Total ABLS5 SPOT									0.00	4,980,000,000	2,500,000,000
Total For ABLS5									0.00	4,980,000,000	2,500,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.76000	111.29538	4.76000	111.24072			0.00	0	0

Contract 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	64.58694	100.00000	64.43047				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			1.98000	167.93545	1.98000	167.86563				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	159.63209	2.76000	159.56229				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			2.01000	172.49219	2.01000	172.42028				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			1.75000	181.42212	1.75000	181.34782				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			8.16125	74.87809	8.16125	74.86200				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			8.16125	74.87809	8.16125	74.86200				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	101.21407				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	93.19000				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	92.10000				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	92.79000				0.00	0	0

Contract 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	88.62000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.10000				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	100.83899				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	100.72645				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	87.62000				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			7.40000	104.41966	7.40000	104.39882				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	88.54000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.82000				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	101.04784				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			7.42000	109.97503	7.42000	109.95327				0.00	0	0

Contract 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	100.74638				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	85.71000				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	85.49000				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	96.13398	2.48000	106.16766				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	101.65714	2.49000	154.23588				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			2.35000	118.73875	2.35000	209.35457				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	84.91000				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			9.54000	91.26826	9.54000	91.24515				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	94.51000				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	98.31000				0.00	0	0

Contract 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	90.74000				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	100.68000				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	112.59000				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			9.52500	111.45802	9.52500	111.42953				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	110.50000				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			9.47000	111.87739	9.47000	111.84895				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			8.90500	90.08018	8.90500	90.05874				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	101.56000				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	99.57000				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			9.56500	111.15448	9.56500	111.12595			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	88.83000			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	101.49786			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	100.45700			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			8.36500	106.64110	8.36500	106.61736			0.00	0	1,060,000,000
Total ABS10 SPOT									0.00	0	1,060,000,000
Total For ABS10									0.00	0	1,060,000,000
ABS11 On 09/04/2021 Spot Bond			8.91000	103.74729	8.91000	103.72258		8,910,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								8,910,000,000,000.00		1,000,000,000	500,000,000
Total For ABS11								8,910,000,000,000.00		1,000,000,000	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.08000	101.57978	7.08000	101.56057			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			8.91000	96.54624	8.91000	96.52312			0.00	0	544,000,000
Total ABS6 SPOT									0.00	0	544,000,000
Total For ABS6									0.00	0	544,000,000
ABS7 On 11/09/2026 Spot Bond			9.69000	95.40370	9.69000	95.37917		19,380,000,000,000.00		2,000,000,000	2,400,000,000
Total ABS7 SPOT								19,380,000,000,000.00		2,000,000,000	2,400,000,000
Total For ABS7								19,380,000,000,000.00		2,000,000,000	2,400,000,000
ABS9 On 17/03/2016 Spot Bond			7.78000	104.33306	7.78000	104.31142			0.00	0	0

Contract 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	134.36149	2.21000	131.72196			1,171,300,000,000.00	530,000,000	530,000,000
Total ABS11 SPOT									1,171,300,000,000.00	530,000,000	530,000,000
Total For ABS11									1,171,300,000,000.00	530,000,000	530,000,000
ABS12 On 07/12/2023 Spot Bond			2.05000	217.49006	2.05000	275.44474			0.00	0	20,000,000
Total ABS12 SPOT									0.00	0	20,000,000
Total For ABS12									0.00	0	20,000,000
ABS13 On 31/01/2017 Spot Bond			1.45000	124.26187	1.45000	126.98231			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.03000	127.16470	2.03000	129.66485			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	45.43140	100.00000	45.32014			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			11.58000	104.76419	11.58000	104.73216			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	100.05035			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	4.10928	100.00000	4.09932			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	100.05167			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	100.07037			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	24.49320	100.00000	24.43387			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	100.04902			0.00	0	0

Contract 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	63.07160	11.00000	63.05357				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	15.67565	100.00000	15.63767				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	101.42863				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	101.57081				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	101.36522				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	101.40807				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	101.42692				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	102.49924				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	102.49924				0.00	0	0

Contract 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	102.51410				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	101.33096				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	102.51410				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	102.48436				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	89.23341				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	101.30689				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	101.18745				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	101.38240				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	101.42501				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	101.44212				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	101.40786				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	101.33097				0.00	0	0

Contract 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			9.36500	104.46695	9.36500	104.44068				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	100.50289				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	101.19467				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	82.90968				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	159.11292				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	159.14195				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	101.36515				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	100.01191				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	100.01191				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	99.92416				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	101.32229				0.00	0	0

Contract 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	101.31201				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	102.40281				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	99.77729				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	102.40144				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	102.48004				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	103.07780				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	101.36778				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	103.43305				0.00	101,880,000	16,970,000
Total ACL143 SPOT										0.00	101,880,000	16,970,000
Total For ACL143										0.00	101,880,000	16,970,000
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22183				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	101.37031				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	101.34308				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	101.20590				0.00	0	0

Contract 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	101.17671				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	101.23336				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	101.33965				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	101.27962				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	101.21105				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	101.22993				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	101.75026	10.23000	101.72269				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	101.24863				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	101.21963				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	114.92239				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			9.50000	105.31785	9.50000	105.29101				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	101.33444				0.00	0	0

Contract 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	113.04446	1.75000	113.03229				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	101.22821				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	101.23146				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	101.31070				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	101.35332				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	101.26806				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	101.34480				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	101.95494				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	103.42895				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	103.30417				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	101.36184				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	102.59505				0.00	0	0

Contract 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	101.34480				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	101.30436				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	101.37707				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	101.39934				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	101.21947				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	101.24522				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	101.40457				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	101.39252				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	101.48959				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	101.31923				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	101.47597				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	103.87435				0.00	0	0

Contract 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	101.48959				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	92.15703				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	101.42147				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	101.42147				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	115.89601				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	116.72606				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	101.23393				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	101.22199				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	100.03428				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	101.25442				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	101.25954				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	101.31070				0.00	0	0

Contract 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	101.23564				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	101.23393				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	101.34976				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	102.25190				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	100.48087				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	101.40310				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	101.41959				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	93.71105	100.00000	93.48080				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	13.58553	100.00000	13.55262				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	100.01925				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	100.02122				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	100.02254				0.00	0	0

Contract 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	100.59922				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	100.66017				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	100.74133				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	100.57448				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			8.10000	97.96746	8.10000	97.94621				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	100.74357				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	100.86709				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			8.48000	101.97643	8.48000	101.95343				0.00	0	20,500,000
Total AIR01 SPOT										0.00	0	20,500,000
Total For AIR01										0.00	0	20,500,000
AIR02 On 30/04/2023 Spot Bond			9.16500	115.84167	9.16500	115.81331				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	89.13536	100.00000	88.85418				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			7.27000	108.13446	7.27000	108.11347				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	87.12591	100.00000	86.92282				0.00	0	0

Contract 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	12.30483	100.00000	12.27760				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			2.74000	158.85733	2.74000	158.78803				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	101.48577				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	101.34153				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	100.72789				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	101.29834				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	99.83425				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	101.14859				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	101.28828				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	101.52258				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	101.20887				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	100.43000				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	101.33723				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	101.14859				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	101.13151				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	101.06634				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			8.97000	104.31093	8.97000	104.28593				0.00	0	0

Contract 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	101.21634				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	101.59339				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	100.93834				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	102.14030				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	101.58555				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			9.48000	104.81440	9.48000	104.78774			18,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									18,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									18,960,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.38500	107.05688	7.38500	107.03567			0.00	0	10,000,000	
Total BAW2 SPOT									0.00	0	10,000,000	
Total For BAW2									0.00	0	10,000,000	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.13537			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	101.03370			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			7.84000	101.48754	7.84000	101.46634			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			8.91500	104.28448	8.91500	104.25962			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			11.08482	103.94365	11.08482	103.15471			0.00	0	0	

Contract 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			11.08878	102.06344	11.08878	101.89831				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			11.12303	101.99306	11.12303	101.85177				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	101.48445				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			11.15728	101.93862	11.15728	101.77177				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			11.86062	101.47106	11.86062	101.43157				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	101.51970				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	101.51970				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	101.51977				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			11.33482	101.11533	11.33482	101.25011				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			11.26849	102.90878	11.26849	101.84225				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			11.08878	102.06344	11.08878	101.89831				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			11.17510	102.32657	11.17510	102.00562				0.00	0	0

Contract 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			10.33145	96.79923	10.33145	101.52716				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	101.44220				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	101.42596				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	101.42596				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	101.34924				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			10.87384	100.57389	10.87384	100.94358				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			11.69000	100.06157	11.69000	100.02990				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	101.38412				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			11.61500	70.08653	11.61500	97.63267				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	101.30837				0.00	0	0

Contract 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	86.31325	9.28000	101.31919				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	101.40504				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			11.37000	67.12203	11.37000	100.22685				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	101.36319				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	101.39807				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	101.39807				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	101.34644				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	101.41376				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	101.42089				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	101.41376				0.00	0	0

Contract 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	101.34923				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	101.36476				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	101.41385				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	101.01908				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			14.08482	104.31950	14.08482	103.55735				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			15.27204	102.40511	15.27204	102.35471				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			14.16310	102.20050	14.16310	102.10243				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	101.84981				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	101.84981				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	101.84981				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	101.91903				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	101.60694				0.00	0	0

Contract 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	16.40015	100.00000	16.36903				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	21.28391	100.00000	21.23178				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	19.37075	100.00000	19.32331				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	11.95726	100.00000	11.92797				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	11.96937	100.00000	11.94038				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	14.45688	100.00000	14.42148				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	12.52665	100.00000	12.49596				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	100.60665				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	100.55561				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	6.89618	100.00000	6.86207				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	6.89618	100.00000	6.86207				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP81I On 06/06/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP81U SPOT									0.00	0	0
Total For BCP81U									0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037			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	80.57395	100.00000	80.39648		200,000,000,000,000.00	2,000,000,000	500,000,000	
Total BCP83U SPOT								10,000,000,000,000.00	2,000,000,000	500,000,000	
Total For BCP83U								10,000,000,000,000.00	2,000,000,000	500,000,000	
BD0202 On 31/12/2018 Spot Bond			1.95000	105.40466	1.95000	176.37361			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.08500	93.97719	8.08500	148.85130			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.08500	95.25038	8.08500	149.17047			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.47000	97.93522	8.47000	97.91302			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	101.61274			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	101.26144			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.99000	98.25190	7.99000	98.23099		1,598,000,000,000.00	200,000,000	600,000,000	
Total BEER02 SPOT								1,598,000,000,000.00	200,000,000	600,000,000	
Total For BEER02								1,598,000,000,000.00	200,000,000	600,000,000	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.38427			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.59414			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	100.60632			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.64690				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	100.68745				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	100.80057				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	14.51738	100.00000	14.48182				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	100.41609				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	100.43686				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	100.44576				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	100.44872				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	100.48428				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	100.53162				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	14.20050	100.00000	14.16572				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.20050	100.00000	14.16572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24376				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	101.34275				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	101.36974				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			8.46500	102.45176	8.46500	102.42869				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	101.45070				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	101.59445				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	10.15482	100.00000	10.13022				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	10.15482	100.00000	10.13022				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			6.33000	103.74560	6.33000	103.72784				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	100.54466				0.00	0	20,000,000
Total BID04 SPOT										0.00	0	20,000,000
Total For BID04										0.00	0	20,000,000
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	98.68858				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC38 On 05/06/2014 Spot Bond				100.00000	0.00000	99.77795				0.00	0	0

Contract 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 IDC38 SPOT										0.00	0	0
Total For B IDC38										0.00	0	0
B IDC38 On 04/09/2014 Spot Bond				100.00000	0.00000	98.15949				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	97.44058				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	100.01592				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.01848				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	100.01718				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	100.01806				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	100.01964				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	100.02621				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	100.03390				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	44.12298	100.00000	44.01609				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	19.96775	100.00000	19.91884				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.28349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01455				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			7.66000	102.97739	7.66000	102.95649				0.00	0	400,000
Total CBL06 SPOT										0.00	0	400,000
Total For CBL06										0.00	0	400,000
CBL08 On 02/11/2016 Spot Bond			9.56500	110.46379	9.56500	110.43575				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	100.67935				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			9.21500	102.76176	9.21500	102.73661				0.00	0	630,000,000
Total CBL11 SPOT										0.00	0	630,000,000
Total For CBL11										0.00	0	630,000,000
CBL12 On 06/09/2018 Spot Bond			11.28000	102.49458	11.28000	102.46402				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	100.55791				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			11.53000	103.57408	11.53000	103.54200				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	100.17562				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			9.45500	100.08715	9.45500	100.06202				0.00	0	1,200,000
Total CBL16 SPOT										0.00	0	1,200,000
Total For CBL16										0.00	0	1,200,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.97286				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.97000	99.20402	11.97000	99.17217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.41104			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	101.92717			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	100.31569			0.00	800,000,000	200,000,000
Total CBL21 SPOT									0.00	800,000,000	200,000,000
Total For CBL21									0.00	800,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.23000	92.80954	10.23000	92.78438			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			9.91500	120.85445	9.91500	120.82232			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			9.76500	116.83710	9.76500	116.80651			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			9.09500	116.08946	9.09500	116.06140		72,760,000,000,000.00	8,000,000,000	2,100,000,000	
Total CCT03 SPOT								'2,760,000,000,000.00	8,000,000,000	2,100,000,000	
Total For CCT03								'2,760,000,000,000.00	8,000,000,000	2,100,000,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.20636			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			11.81500	102.17738	11.81500	102.14551			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	100.19326			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	101.56173			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.25839			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12298				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	101.28340				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	101.89294				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	101.91917				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	100.06848				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	100.06775				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	100.07163				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	100.18324				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	101.36525				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	102.37820				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	101.75617				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	103.94464	10.11000	103.91632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.75617				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	100.90043				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	117.17677	2.76000	117.12548				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	114.21637	3.14000	117.06036				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	101.86248	8.25000	101.84011				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	101.75617				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	101.75617				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	122.25500	3.10000	116.65549				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	122.09225	2.40000	116.50236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93698				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN210 On 12/10/2014 Spot Bond				100.00000	0.00000	100.99231				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	100.73060				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			8.48000	100.90941	8.48000	100.88652				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	100.80659				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	100.79548				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN218 On 20/10/2016 Spot Bond				100.00000	0.00000	100.61487				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	100.62663				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			8.53000	101.01200	8.53000	100.98895				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			8.53000	101.01200	8.53000	100.98895				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN224 On 09/12/2016 Spot Bond			8.58000	104.15135	8.58000	104.12730				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39953				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.54687				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.67670				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.67670				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 20/06/2014 Spot Bond			100.17539	100.55979	100.17539	100.30415				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN232 On 15/06/2016 Spot Bond				100.00000	0.00000	101.89087				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.16029				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.41939				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.92527				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.92012				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.24626	9.35000	102.22045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.24626	9.35000	102.22045				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	99.92520				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	99.92498				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	99.87493				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	101.32069				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	99.87739				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	101.09780				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	101.09780				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	101.09780				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	101.09780				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.09780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12572				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	101.17206				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	101.17206				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	101.17206				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	101.17206				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.17206				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.17981				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			9.30000	102.83742	9.30000	102.81202				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	100.05698				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	100.45114				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	101.59662				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	99.87741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29365				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28512				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30529				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.90913				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30186				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.86518				0.00	0	50,000,000
Total CLN279 SPOT										0.00	0	50,000,000
Total For CLN279										0.00	0	50,000,000
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.58173				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.14986				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.07512				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.25101				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.44702				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	101.44702				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	101.44702				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	100.20885				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	99.84037				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	101.61605				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	101.35019				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	103.62479				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	101.21673				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	101.33471				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	101.07740				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.49721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21677				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	101.21677				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	101.20951				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	120.26935				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	102.99195				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
CLN305 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
CLN310 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	100.18315				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.82000	93.24053	10.82000	93.21384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.34000	94.72281	11.34000	94.69442				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	101.15354				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	101.51001				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	100.17893				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	100.58426				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	100.50375				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	100.53318	8.80500	100.51645				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	101.31923				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	102.23202				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	101.38229				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.40784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.50661				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.37279				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92207				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92207				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92207				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.57094				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 21/06/2014 Spot Bond				100.00000	0.00000	101.08552				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 19/07/2014 Spot Bond				100.00000	0.00000	100.54136				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15354				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 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
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	103.73520				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 23/06/2014 Spot Bond				100.00000	0.00000	101.11401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.49012				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	101.75652				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	101.16053				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	102.00294				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	101.63922				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	101.24522				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	101.45894				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	100.48523				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	100.20272				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	101.10602				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	101.12554				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.46364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	99.89272				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	99.89272				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	99.87703				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	101.99907				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	99.88451				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	99.88834				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	100.46302				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.58052				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.19639				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	102.97365	10.55000	101.71882				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.00000	106.35948	10.00000	105.11364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.26720				0.00	0	3,500,000,000
Total CLN363 SPOT										0.00	0	3,500,000,000
Total For CLN363										0.00	0	3,500,000,000
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.39797				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			12.14000	108.39960	12.14000	106.85745				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	100.41482				0.00	500,000,000	250,000,000
Total CLN366 SPOT										0.00	500,000,000	250,000,000
Total For CLN366										0.00	500,000,000	250,000,000
CLN366 On 06/08/2023 Spot Bond			12.17000	106.55472	12.17000	106.44562				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			10.60000	105.96042	10.60000	105.85913				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	100.41482				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	100.50604				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	101.68557				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	101.19508				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	100.87608				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.73898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70138				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.53000	102.71037	9.53000	102.61480				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78703				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	38.36580	7.01000	38.97623				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	156.82976				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			8.47000	97.93522	8.47000	135.83691				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			8.08500	33.85297	8.08500	148.85130				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			8.08500	34.26649	8.08500	149.17047				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	90.12085				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	90.03638				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.92327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.92327				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.41664				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32067				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33958				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34480				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.58426				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.21858				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	100.73919				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.75179				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	99.91129				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	100.84224				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.03000	108.07194	9.03000	105.58106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.91500	104.45492	8.91500	104.42991			12,659,300,000,000.00	1,420,000,000	710,000,000
Total COJ04 SPOT									12,659,300,000,000.00	1,420,000,000	710,000,000
Total For COJ04									12,659,300,000,000.00	1,420,000,000	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.14000	117.68977	10.14000	117.65779			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			8.38000	108.35779	8.38000	108.33335			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			9.73000	106.91246	9.73000	106.88485			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			10.13000	95.34698	10.13000	95.32124			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			10.81500	97.00071	10.81500	96.97280			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			10.81500	94.71170	10.81500	94.68430			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	100.06889			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	99.88292			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	99.78858			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	100.39127			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.05000	103.95729	11.05000	103.95242			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.96403	100.00000	11.93505				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	100.49292				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			8.19000	97.18148	8.19000	97.16028				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	99.93374				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	101.29195				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	75.40984	100.00000	75.20436				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	101.44976				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	100.27288				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	101.18787				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	101.75311				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	100.95328				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.36501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.43126			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			7.26000	113.65775	7.26000	113.63549			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			8.38500	107.47247	8.38500	107.44809			0.00	0	4,410,000,000
Total DV22 SPOT									0.00	0	4,410,000,000
Total For DV22									0.00	0	4,410,000,000
DV23 On 27/02/2023 Spot Bond			8.88000	109.04437	8.88000	109.01820			0.00	0	6,000,000,000
Total DV23 SPOT									0.00	0	6,000,000,000
Total For DV23									0.00	0	6,000,000,000
DV24 On 18/02/2024 Spot Bond			8.99000	106.96970	8.99000	106.94372			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			9.57000	106.73518	9.57000	106.70761		5,742,000,000,000.00		600,000,000	300,000,000
Total DV29 SPOT								5,742,000,000,000.00		600,000,000	300,000,000
Total For DV29								5,742,000,000,000.00		600,000,000	300,000,000
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	101.20764			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	101.25450			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	100.00641			0.00	400,000,000	100,000,000
Total DVF16 SPOT									0.00	400,000,000	100,000,000
Total For DVF16									0.00	400,000,000	100,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.16188			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			8.01500	130.47945	8.01500	130.45112		38,587,416,000,000.00		4,814,400,000	2,000,000,000
Total E170 SPOT								38,587,416,000,000.00		4,814,400,000	2,000,000,000
Total For E170								38,587,416,000,000.00		4,814,400,000	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.97782			0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	104.38722	0.10000	133.89413				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	121.12453	1.92000	121.07441				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			1.93000	108.79554	1.93000	108.75050				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			2.07500	107.93048	2.07500	107.88525				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.63000	107.58401	9.63000	107.55606				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			9.48000	108.21050	9.48000	108.18327				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			9.86500	101.66357	9.86500	101.63697				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.26000	92.05887	10.26000	95.03183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.42000	102.89936	10.42000	102.16947				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	100.01144				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	101.24349				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.24719				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.05259				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	100.05299				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185U On 11/06/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	76.84211	100.00000	76.68067				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	74.00017	100.00000	73.85536				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207U On 14/08/2014 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208U On 11/07/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	127.54172	3.00000	127.48524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.44000	106.53749	11.44000	106.50475				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	104.98075				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	100.54888				0.00	0	1,130,000,000
Total EQS05 SPOT										0.00	0	1,130,000,000
Total For EQS05										0.00	0	1,130,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.35543				0.00	0	900,000,000
Total EQS06 SPOT										0.00	0	900,000,000
Total For EQS06										0.00	0	900,000,000
EQS07 On 09/04/2018 Spot Bond			9.95000	96.93586	9.95000	96.91014				0.00	0	660,000,000
Total EQS07 SPOT										0.00	0	660,000,000
Total For EQS07										0.00	0	660,000,000
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.01325				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	99.87195				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	100.02054				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	100.01521				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	100.06094				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	100.02174				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.06688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01068				0.00	0	0
Total ERS11 SPOT										0.00	0	0
Total For ERS11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.01239				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05658				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05896				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05610				0.00	400,000,000	100,000,000
Total ERS16 SPOT										0.00	400,000,000	100,000,000
Total For ERS16										0.00	400,000,000	100,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05809				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.83000	102.86421	6.83000	102.84534		43,712,000,000,000.00		6,400,000,000	3,000,000,000	
Total ES15 SPOT								13,712,000,000,000.00		6,400,000,000	3,000,000,000	
Total For ES15								13,712,000,000,000.00		6,400,000,000	3,000,000,000	
ES18 On 20/04/2018 Spot Bond			7.69500	105.98693	7.69500	105.96507		147,282,300,000,000.00		19,140,000,000	7,800,800,000	
Total ES18 SPOT								17,282,300,000,000.00		19,140,000,000	7,800,800,000	
Total For ES18								17,282,300,000,000.00		19,140,000,000	7,800,800,000	
ES23 On 25/01/2023 Spot Bond			8.41000	112.88961	8.41000	112.86392		29,266,800,000,000.00		3,480,000,000	8,225,976,200	
Total ES23 SPOT								29,266,800,000,000.00		3,480,000,000	8,225,976,200	
Total For ES23								29,266,800,000,000.00		3,480,000,000	8,225,976,200	
ES26 On 02/04/2026 Spot Bond			8.67500	95.04046	8.67500	95.01840		104,620,500,000,000.00		12,060,000,000	13,063,100,000	
Total ES26 SPOT								14,620,500,000,000.00		12,060,000,000	13,063,100,000	
Total For ES26								14,620,500,000,000.00		12,060,000,000	13,063,100,000	
ES33 On 15/09/2033 Spot Bond			9.55500	83.42464	9.41000	84.50459		918,617,700,000,000.00		96,140,000,000	111,496,700,000	
Total ES33 SPOT								18,617,700,000,000.00		96,140,000,000	111,496,700,000	
Total For ES33								18,617,700,000,000.00		96,140,000,000	111,496,700,000	
ES42 On 25/04/2042 Spot Bond			9.62000	89.83951	9.62000	89.81646		150,072,000,000,000.00		15,600,000,000	7,800,000,000	

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 ES42 SPOT									50,072,000,000,000.00	15,600,000,000	7,800,000,000
Total For ES42									50,072,000,000,000.00	15,600,000,000	7,800,000,000
EXX01 On 19/05/2017 Spot Bond			100.00000		0.00000	100.06101			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond			100.00000		0.00000	100.06292			0.00	140,000,000	140,000,000
Total EXX02 SPOT									0.00	140,000,000	140,000,000
Total For EXX02									0.00	140,000,000	140,000,000
FIFB01 On 24/08/2015 Spot Bond			100.00000		0.00000	99.92355			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	100.69807			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	101.14101			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	99.89770			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	100.76646			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	101.32362			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	10.78383	100.00000	10.75770			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	10.49454	100.00000	10.46911			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond			100.00000		0.00000	101.29437			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond			100.00000		0.00000	101.34804			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.45534			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	101.56253			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			6.68000	102.34597	6.68000	102.32762		2,672,000,000,000.00	400,000,000	1,050,000,000	
Total FRB03 SPOT								2,672,000,000,000.00	400,000,000	1,050,000,000	
Total For FRB03								2,672,000,000,000.00	400,000,000	1,050,000,000	
FRB05 On 21/12/2018 Spot Bond			9.37000	100.37926	9.37000	100.35402		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	101.28998		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	101.28992		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	100.57389		0.00	0	60,000,000	
Total FRB10 SPOT								0.00	0	60,000,000	
Total For FRB10								0.00	0	60,000,000	
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.66591		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			11.17000	107.93567	11.17000	107.90344		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	99.95908		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	127.97153	2.13000	128.77587		0.00	0	0	
Total FRBI22 SPOT								0.00	0	0	
Total For FRBI22								0.00	0	0	
FRBI23 On 07/12/2023 Spot Bond			2.08000	131.98102	2.08000	274.81695		0.00	0	60,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	102.70607	2.19000	109.12968				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.89233	2.47000	154.59280				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			2.24000	120.64624	2.24000	212.71841				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			7.69000	109.62552	7.69000	109.60305				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	60.82650	7.91900	60.17797				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	38.88205	9.47700	37.99287				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	37.61620	9.71000	36.70120				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	104.75775				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	99.87954				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	99.88297				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	99.88297				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.16190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	99.88500				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58806				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	101.83341				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36530				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50584				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2014 Spot Bond				100.00000	0.00000	101.96803				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	100.06008	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.06008	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	101.80647				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48959				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.41636				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	101.61718				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	101.46405				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	100.04828	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	101.56106				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.93975				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	101.88041				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	15.87543	100.09221	15.83693				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.32263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	112.78758				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	101.58094				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	101.77618				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	99.89263				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	105.51193				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	101.47148				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	101.48864				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	101.35325				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	101.38740				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	101.83799				0.00	0	0
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	101.30150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC16(On 12/06/2014 Spot Bond				100.00000	0.00000	101.28303				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				100.00000	0.00000	101.36184				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	55.25138	13.22500	55.23185				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.28000				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.28170				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.91337				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				100.00000	0.00000	101.34309				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16(On 31/01/2025 Spot Bond			3.43500	93.83503	3.43500	97.03594				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.40444				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.40444				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	101.94435				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 30/06/2017 Spot Bond				100.00000	0.00000	101.15354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.41224				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 15/06/2016 Spot Bond				100.00000	0.00000	103.12059				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	101.31923				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.28682				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.39375				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.51852				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.20060				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.38952				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.54330				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.75311				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.37377				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.75142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.27147				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	99.84900				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	101.38740				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	101.38740				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	101.30004				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	100.98605				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	101.04315				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	100.82871				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	100.82871				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	101.02595				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	100.81298				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.80949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79575				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	100.79803				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.74541				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	100.67439				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	100.74541				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	100.67154				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	100.34564				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
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.47657				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.46804				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.61843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.25391				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	100.50104				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	118.65877	3.37000	118.31153				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	101.49545				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	101.51087				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	109.12794	3.35000	118.47239				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	99.41495	1.79000	123.41408				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	106.31461	3.37000	118.31153				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	102.41225	2.77000	122.73753				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	103.31419	2.84000	127.42400				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	100.56431				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	101.92128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.01653				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	102.05242				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	101.29665				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	101.48521				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	104.53255				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	101.73860				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	101.67357				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	101.42659				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	101.87291				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	101.42488				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	103.83716				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	98.12881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.44030				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.25299				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	9.72233	100.00000	9.69877				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	16.41495	100.00000	16.37518				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	144.59682	4.91000	144.52543				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.00709				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	101.33982				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	102.51217				0.00	1,013,461,600	362,861,600
Total FRJ16 SPOT										0.00	1,013,461,600	362,861,600
Total For FRJ16										0.00	1,013,461,600	362,861,600
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.34352				0.00	204,000,000	102,000,000
Total FRJ17 SPOT										0.00	204,000,000	102,000,000
Total For FRJ17										0.00	204,000,000	102,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.96093				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	101.30263				0.00	20,000,000	10,000,000
Total FRJ19 SPOT										0.00	20,000,000	10,000,000
Total For FRJ19										0.00	20,000,000	10,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.14859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.11450				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond				100.00000	0.00000	95.43662				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.46000	98.19424	2.46000	129.28392				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.57202				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.84816	10.38000	100.81977				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.84816	10.38000	100.81977				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	102.31293				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.37544				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.50977				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.60000	96.11477	2.60000	104.39892				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.55000	201.45604	2.55000	203.40524				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.57000	104.89369	2.57000	104.96217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.79297			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			2.58000	200.26807	2.58000	202.53094			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	100.57601			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.00000	110.50040	2.00000	2.00000			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.59000	126.98297	2.59000	264.40613			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			2.09000	131.88074	2.09000	274.60807			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			2.81000	124.89833	2.81000	260.06390			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	102.58810	2.50000	125.54653			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	100.46992			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	129.71905	2.03000	125.70013			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	100.64548			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	100.92472			0.00	0	0

Contract 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	100.34988				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	104.31806	2.44000	104.27331				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	17.11078	104.97509	17.06749				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	21.54052	101.07593	21.48784				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	13.09218	100.44759	13.06034				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	101.22669				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	19.81771	100.76967	19.76937				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			2.07000	113.76160	2.07000	113.71403				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	99.19168	2.15000	109.54549				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	98.43154				0.00	0	0

Contract 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	98.90923	2.18000	109.23347			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	101.88433			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			2.29000	129.89451	2.29000	342.68648			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	100.91419			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	100.29436			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	100.27907			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	100.26430			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	101.72286			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	101.57792			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	100.02652			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	100.89479			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			6.04000	102.53627	6.04000	102.51958			302,000,000,000.00	50,000,000	135,000,000

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									302,000,000,000.00	50,000,000	135,000,000
Total For FRX14									302,000,000,000.00	50,000,000	135,000,000
FRX15 On 14/03/2015 Spot Bond			6.77000	103.18234	6.77000	103.16367			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			7.60000	102.31642	7.60000	102.29568			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			7.91500	103.25023	7.91500	103.22845			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			8.08000	109.04974	8.08000	109.02614			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			8.57500	102.01911	8.57500	101.99583			0.00	0	800,000,000
Total FRX19 SPOT									0.00	0	800,000,000
Total For FRX19									0.00	0	800,000,000
FRX20 On 01/10/2020 Spot Bond			8.76000	101.17619	8.76000	101.15248			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			9.31000	92.53350	9.31000	92.51063			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			9.49500	113.08220	9.49500	113.05337			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			9.68500	99.57432	9.68500	99.93286			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			10.04000	98.02312	10.04000	97.99661			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			10.25500	79.84747	10.25500	79.82567			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	101.10793			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	101.15088			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	101.16804			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	101.21090			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	101.27951			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	101.33095			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	101.55370			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	100.03086			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	100.03263			0.00	78,000,000	39,000,000
Total FS2A2 SPOT									0.00	78,000,000	39,000,000
Total For FS2A2									0.00	78,000,000	39,000,000
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.03412			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	100.03453			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	100.03554			0.00	0	0

Contract 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	100.03711				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	100.03842				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	100.04413				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	101.12399				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	100.86082				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			9.26500	101.61557	9.26500	101.59044				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	100.27829				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	99.57372				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	98.90845				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	100.49815				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	100.50898				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	100.52991				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	100.55585				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	100.59184				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	101.46185				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	100.93490				0.00	22,741,000,000	15,241,000,000
Total GRT02 SPOT										0.00	22,741,000,000	15,241,000,000
Total For GRT02										0.00	22,741,000,000	15,241,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.72712				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	102.68288				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	101.02331				0.00	800,000,000	200,000,000
Total GRT05 SPOT										0.00	800,000,000	200,000,000
Total For GRT05										0.00	800,000,000	200,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.42913				0.00	0	0

Contract 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	100.01930				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	100.97212				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	99.93347				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	40.72018	100.00000	40.66044				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	101.24599				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	100.65769				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	101.07315				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	101.38850				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	100.39273				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	100.39885				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	100.44347				0.00	0	0

Contract 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	100.22956				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	100.61053				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			8.05882	101.55639	8.05882	98.85033				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	100.63897				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			8.41156	101.58387	8.41156	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	100.67552				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			8.86183	101.62277	8.86183	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	100.72016				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	100.72837				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	100.82237				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	100.85228				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	100.01628				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	97.63741	9.89000	102.53832				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			8.12500	110.77829	8.12500	110.75392		78,487,500,000,000.00		9,660,000,000	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									'8,487,500,000,000.00	9,660,000,000	4,960,000,000
Total For HWAY20									'8,487,500,000,000.00	9,660,000,000	4,960,000,000
HWAY2 On 07/12/2023 Spot Bond			1.88000	134.00614	1.88000	279.03528			36,472,000,000,000.00	19,400,000,000	9,700,000,000
Total HWAY23 SPOT									16,472,000,000,000.00	19,400,000,000	9,700,000,000
Total For HWAY23									16,472,000,000,000.00	19,400,000,000	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.89000	136.87865	1.89000	278.82250			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.41500	101.35771	9.41500	101.33194			57,619,800,000,000.00	6,120,000,000	3,060,400,000
Total HWAY34 SPOT									57,619,800,000,000.00	6,120,000,000	3,060,400,000
Total For HWAY34									57,619,800,000,000.00	6,120,000,000	3,060,400,000
HWAY3 On 31/07/2035 Spot Bond			9.31000	102.28625	9.31000	102.26054			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	58.93393	100.00000	58.79116			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	15.30001	100.00000	15.26295			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	86.97382	100.00000	86.70288			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	40.98874	100.00000	40.88836			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	20.92259	100.00000	20.87135			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	13.51979	100.00000	13.48704			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	62.42843	100.00000	62.27384			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	116.15930	1.54000	116.11233			58,531,338,404,000.00	38,007,362,600	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									8,531,338,404,000.00	38,007,362,600	81,503,600,000
Total For I2025									8,531,338,404,000.00	38,007,362,600	81,503,600,000
I2038 On 31/01/2038 Spot Bond			1.84500	119.80864	1.84000	119.86964			8,730,770,256,000.00	4,732,124,800	60,782,612,800
Total I2038 SPOT									8,730,770,256,000.00	4,732,124,800	60,782,612,800
Total For I2038									8,730,770,256,000.00	4,732,124,800	60,782,612,800
I2046 On 31/03/2046 Spot Bond			2.00000	116.73164	2.00000	116.68305			401,713,600,000.00	200,856,800	83,143,200,000
Total I2046 SPOT									401,713,600,000.00	200,856,800	83,143,200,000
Total For I2046									401,713,600,000.00	200,856,800	83,143,200,000
I2050 On 31/12/2050 Spot Bond			1.99000	126.05785	1.99000	126.00533			24,082,724,882,000.00	12,101,871,800	65,642,200,000
Total I2050 SPOT									24,082,724,882,000.00	12,101,871,800	65,642,200,000
Total For I2050									24,082,724,882,000.00	12,101,871,800	65,642,200,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.85000			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			7.58000	104.12481	7.58000	104.10377			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	102.17367			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	101.41138			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			8.08000	104.12801	8.08000	104.10560			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			8.16500	107.72715	8.16500	107.70372			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	100.00904			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	116.18758	4.76000	116.13056			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			7.90000	102.87379	7.90000	102.85177			0.00	0	0

Contract 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	100.31343			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	100.33175			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	101.86045	1.61000	126.45840			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	105.44306	2.10000	129.04183		42,000,000,000.00		20,000,000	20,000,000
Total IBL36 SPOT								42,000,000,000.00		20,000,000	20,000,000
Total For IBL36								42,000,000,000.00		20,000,000	20,000,000
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.37157			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	102.25867			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			8.28500	102.76229	8.28500	102.73949			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	101.71173			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	102.96471			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	100.13265			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			8.80000	100.38819	8.80000	100.36445			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			9.22500	94.00345	9.22500	93.98003			0.00	0	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										0.00	0	500,000
Total For IBL46										0.00	0	500,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.60486				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			8.36500	97.66754	8.36500	97.64567				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			9.27500	101.95430	9.27500	101.90410				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	100.40380				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	100.41572				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			7.84000	101.05990	7.84000	101.03842				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			8.58000	100.86345	8.58000	100.84004				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	100.46010				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	100.16603				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			7.93500	103.71889	7.93500	103.69660				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			8.54000	104.95937	8.54000	104.93513				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			9.63000	106.55409	9.63000	106.52641				0.00	0	0

Contract 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	100.96948				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	100.51596				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	0.00409	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	100.54898				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	100.57342				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			8.88000	98.09526	8.88000	98.07198				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	100.45982	5.00000	100.44626				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	100.45982	5.00000	100.44626				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	101.53968	5.00000	101.52582				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	100.45982	5.00000	100.44626				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	100.75620	4.00000	100.74536				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	101.98625				0.00	0	0

Contract 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	101.91474				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	101.30735				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	98.91598	100.00000	98.64865				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	107.29405	9.20000	107.26768				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	101.12515				0.00	48,000,000	16,000,000
Total IHL01 SPOT										0.00	48,000,000	16,000,000
Total For IHL01										0.00	48,000,000	16,000,000
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.12515				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	100.02060				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	8.64266	100.00000	8.62172				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	100.52872				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	100.30047				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	100.17811				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			9.58000	101.12473	9.58000	101.09902				0.00	0	0

Contract 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	99.92690			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	101.23207			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	99.73390			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	8.73702	100.00000	8.71586			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	94.80519	100.00000	94.55959			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	94.18876	100.00000	93.95328			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	88.37772	100.00000	88.16425			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	98.49539	100.00000	98.23413			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	96.70594	100.00000	96.45410			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	94.61223	100.00000	93.90617			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	89.88716	100.00000	89.24966			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	85.60682	100.00000	85.02840			0.00	0	0

Contract 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	81.72224	100.00000	81.19500			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	96.66072	100.00000	95.89961			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	91.57331	100.00000	90.88993			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	87.00000	100.00000	86.38298			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	82.85715	100.00000	82.29730		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IN434U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IN434U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
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	99.93538	5.90000	99.87085		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	99.70989	5.90000	99.64564		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	99.48106	5.95000	99.41657		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	99.36826	5.95000	99.30392		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	99.25572	5.95000	99.19152		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	99.01527	6.05000	98.95031		0.00	0	0	

Contract 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	98.78829	6.05000	98.72363				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	98.67518	6.05000	98.61067				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	101.27312				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			11.08482	103.17743	11.08482	102.63412				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			11.08482	101.47737	11.08482	101.48369				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	101.34219				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	102.04660				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	101.31528				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	100.87768	6.50000	100.86005				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	101.44702				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	100.98371				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	101.32538				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	100.68613				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	101.29746				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	100.88197				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	102.86712				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	102.80479				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	101.06317				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	101.05462				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	101.19770				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	100.60545				0.00	400,000,000	200,000,000
Total ING239 SPOT										0.00	400,000,000	200,000,000
Total For ING239										0.00	400,000,000	200,000,000
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.28584				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	100.16950				0.00	0	0

Contract 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	100.00449				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	100.00388				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	101.38365				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	101.07137				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	100.63759				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	100.24144				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	101.34923				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	101.38941				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	100.27041				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	97.07838				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	93.35038	100.00000	93.11224				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	88.37772	100.00000	88.16425				0.00	0	0

Contract 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	89.68059	100.00000	89.46078			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	100.74197			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	100.75736			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	100.76766			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			8.59000	101.47364	8.59000	101.45033			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	100.61025			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	100.07467	9.37000	100.04978		43,102,000,000,000.00	4,600,000,000	79,600,000,000	
Total IPL10 SPOT								13,102,000,000,000.00	4,600,000,000	79,600,000,000	
Total For IPL10								13,102,000,000,000.00	4,600,000,000	79,600,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.47501		0.00	0	0	
Total IPL5 SPOT								0.00	0	0	
Total For IPL5								0.00	0	0	
IPL6 On 28/09/2017 Spot Bond			8.76500	104.35687	8.76500	104.33255		0.00	0	900,000	
Total IPL6 SPOT								0.00	0	900,000	
Total For IPL6								0.00	0	900,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.88827		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	100.86051		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	8.91691	100.00000	8.88907		0.00	0	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										0.00	0	75,000,000,000
Total For IPL9										0.00	0	75,000,000,000
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.90603				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	101.36668				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			8.76000	106.19368	8.76000	106.16867				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	103.30716				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	101.78788				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	97.86843	3.19000	119.76839				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			3.65000	100.60529	3.65000	135.08108				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	101.12158				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	100.92338				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	100.80531				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	101.60241				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	101.25015				0.00	0	0

Contract 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	95.29926	3.54000	96.08731				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	95.21981	3.54000	101.44769				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	101.71382				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	100.19142				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	101.23207				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			10.37000	111.49579	10.37000	111.46516				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	100.56981				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65000	135.14334	3.65000	135.08108				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	99.81544	100.00000	99.54712				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	96.20357	100.00000	95.95434				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	93.21425	100.00000	92.52884				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	88.62114	100.00000	88.00141				0.00	0	0

Contract 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	84.46460	100.00000	83.90150				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	99.17355	100.00000	98.36066				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	90.21667	100.00000	89.55331				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	85.77465	100.00000	85.17483				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	101.49277				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	100.62230				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	100.05180				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	99.90311	5.90000	99.83862				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	99.67775	5.90000	99.61355				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	99.33608	5.95000	99.27178				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	99.22361	5.95000	99.15945				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	99.09659	6.05000	99.03153				0.00	0	0

Contract 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	98.75595	6.05000	98.69133				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	100.21220				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	100.46392				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	100.90894				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	100.90250				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	100.22218				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	100.03407				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	99.99980				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	99.79303				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	100.75745				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	100.76261				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	100.77291				0.00	0	0

Contract 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	100.72652				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	100.60647				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	100.46022				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	101.28256				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	100.13640				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	99.93199				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	99.93275				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	101.00072				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	100.75476				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	100.54247				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	100.41051				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	55.64171	100.00000	55.50691				0.00	0	0

Contract 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	100.45661			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	58.57730	100.00000	58.43384			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	101.27326			0.00	500,000,000	200,000,000
Total JDG03 SPOT									0.00	500,000,000	200,000,000
Total For JDG03									0.00	500,000,000	200,000,000
JDG03L On 21/02/2016 Spot Bond			100.00000	21.07350	100.00000	21.02245			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	100.78510			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	81.59645	100.00000	81.41593			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	65.40405	100.00000	65.24026			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	57.52555	100.00000	57.38466			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	66.41909	100.00000	66.29308			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	57.02574	100.00000	56.88759			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	64.16927	100.00000	64.01382		400,000,000,000,000.00	14,000,000,000	7,000,000,000	
Total JDG12U SPOT								10,000,000,000,000.00	14,000,000,000	7,000,000,000	
Total For JDG12U								10,000,000,000,000.00	14,000,000,000	7,000,000,000	
KCF03L On 30/10/2014 Spot Bond			100.00000	80.00000	100.00000	79.76879		0.00	0	0	

Contract 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	101.83700				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	100.49362				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			8.46500	140.78613	8.46500	140.75442				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	101.50928				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	101.22940				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	99.88650				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	101.65326				0.00	0	500,000,000
Total LBK06 SPOT										0.00	0	500,000,000
Total For LBK06										0.00	0	500,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.44119				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			8.86500	98.78624	8.86500	98.76257				0.00	0	20,000,000
Total LGL02 SPOT										0.00	0	20,000,000
Total For LGL02										0.00	0	20,000,000
LGL03 On 03/04/2018 Spot Bond			9.01500	71.12985	9.01500	96.60039				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			9.37500	101.48092	9.37500	101.45524				0.00	0	800,000
Total LGL04 SPOT										0.00	0	800,000
Total For LGL04										0.00	0	800,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.05574				0.00	0	0

Contract 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			10.58000	104.88680	10.58000	104.85709			22,006,400,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT									22,006,400,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									22,006,400,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.24611			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	100.04008			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	100.04272			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	100.04588			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	100.71033			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	100.25807			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	99.76105			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	98.70393			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	97.56906			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	98.96962			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	99.11190	100.00000	98.93617			0.00	0	0

Contract 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	68.14007	100.00000	68.01079				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	81.59645	100.00000	81.41593				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	101.43635				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	60.96949	100.00000	60.82179				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	95.23810	100.00000	94.48819				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	95.54974	100.00000	95.30026				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	93.11224	100.00000	92.87532				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MBF02 On 26/05/2014 Spot Bond				100.00000	0.00000	99.93504				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	100.96912				0.00	319,200,000	79,800,000
Total MBF027 SPOT										0.00	319,200,000	79,800,000
Total For MBF027										0.00	319,200,000	79,800,000
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.67727				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	101.55989				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.01504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31762				0.00	10,400,000,000	5,100,000,000
Total MBF033 SPOT										0.00	10,400,000,000	5,100,000,000
Total For MBF033										0.00	10,400,000,000	5,100,000,000
MBF03:On 10/09/2014 Spot Bond				100.00000	0.00000	101.23817				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	101.63333				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	100.16970				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	100.27272				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	100.63180				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	100.68021				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	94.19795	100.00000	93.87755				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	55.94489	100.00000	55.80936				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	24.37467	100.00000	24.31563				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	59.50848	100.00000	59.36432				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.72000	102.13234	8.72000	102.10852				0.00	0	130,000,000

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 MBSA01 SPOT										0.00	0	130,000,000
Total For MBSA01										0.00	0	130,000,000
MBSA0 On 15/04/2019 Spot Bond			8.61000	102.06783	8.61000	102.04432				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	101.49339				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	101.38846				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	100.70583				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	100.81439				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	100.82024				0.00	307,200,000	76,800,000
Total MEFSA2 SPOT										0.00	307,200,000	76,800,000
Total For MEFSA2										0.00	307,200,000	76,800,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.84948				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	102.48432				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	102.61237				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			8.10000	102.14735	8.10000	102.12520				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			8.79000	105.59389	8.79000	105.56880				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.55500	106.21809	9.55500	106.19071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.62500	105.46020	6.62500	105.44133			132,500,000,000.00	20,000,000	10,000,000
Total MET01 SPOT									132,500,000,000.00	20,000,000	10,000,000
Total For MET01									132,500,000,000.00	20,000,000	10,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.15944			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	101.20234			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			9.57500	104.46496	9.57500	104.54002			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			7.59500	102.68582	7.59500	102.66502			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	99.84597			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			9.02500	99.18868	9.02500	99.16463			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	101.29934			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			9.43000	106.27314	9.43000	104.92053			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	10.27872	100.00000	10.25382			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	99.85241			0.00	400,000,000	100,000,000
Total MQB01 SPOT									0.00	400,000,000	100,000,000
Total For MQB01									0.00	400,000,000	100,000,000
MQB02 On 31/05/2017 Spot Bond			8.72500	99.19195	8.72500	99.16868			0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MQB02 SPOT									0.00	0	90,000,000
Total For MQB02									0.00	0	90,000,000
MTN02 On 13/07/2014 Spot Bond			6.11000	104.20538	6.11000	104.18808			0.00	0	10,000,000
Total MTN02 SPOT									0.00	0	10,000,000
Total For MTN02									0.00	0	10,000,000
MTN03 On 13/07/2015 Spot Bond			7.68000	105.14565	7.68000	105.12376		2,764,800,000,000.00		360,000,000	140,000,000
Total MTN03 SPOT								2,764,800,000,000.00		360,000,000	140,000,000
Total For MTN03								2,764,800,000,000.00		360,000,000	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.66500	107.57041	8.66500	107.54520			0.00	0	400,000
Total MTN04 SPOT									0.00	0	400,000
Total For MTN04									0.00	0	400,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.01738	100.89771	6.00268			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	6.09833	100.61875	6.08348			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	100.15295		0.00	393,031,200	54,757,800
Total N4A408 SPOT									0.00	393,031,200	54,757,800
Total For N4A408									0.00	393,031,200	54,757,800
N4A411 On 14/08/2020 Spot Bond					100.00000	0.00000	100.15506		0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond					100.00000	0.00000	100.15597		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.16906			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.18409			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68£ On 14/08/2020 Spot Bond			100.00000	0.38613	100.00000	0.38519			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68£ On 14/08/2020 Spot Bond			100.00000	0.38613	100.00000	0.38519			0.00	0	0
Total N4E68U SPOT									0.00	0	0
Total For N4E68U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.98000	95.87370	8.98000	95.85082		71,840,000,000,000.00	8,000,000,000	2,000,000,000	
Total NAM01 SPOT								71,840,000,000,000.00	8,000,000,000	2,000,000,000	
Total For NAM01								71,840,000,000,000.00	8,000,000,000	2,000,000,000	
NBK10£ On 25/07/2016 Spot Bond			7.53000	101.01561	7.53000	100.99499		0.00	0	0	
Total NBK10A SPOT								0.00	0	0	
Total For NBK10A								0.00	0	0	
NBK11£ On 28/11/2020 Spot Bond			9.09500	99.03347	9.09500	103.46257		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	
NBK11£ On 27/10/2014 Spot Bond				100.00000	0.00000	100.70496		0.00	616,800,000	154,200,000	
Total NBK11B SPOT								0.00	616,800,000	154,200,000	
Total For NBK11B								0.00	616,800,000	154,200,000	
NBK12£ On 19/03/2021 Spot Bond			8.88000	104.15187	8.88000	104.12728		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12£ On 20/02/2015 Spot Bond				100.00000	0.00000	100.10685		0.00	0	0	
Total NBK12B SPOT								0.00	0	0	
Total For NBK12B								0.00	0	0	
NBK13£ On 19/03/2024 Spot Bond			9.33000	104.23015	9.33000	104.20432		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13£ On 21/02/2017 Spot Bond				100.00000	0.00000	101.37968		0.00	0	25,500,000	

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 NBK13B SPOT									0.00	0	25,500,000
Total For NBK13B									0.00	0	25,500,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.21339			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	101.08675			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	100.48641			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	101.63603			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	101.14089			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			7.28000	105.97989	7.28000	105.95930			0.00	0	760,000,000
Total NBK2A SPOT									0.00	0	760,000,000
Total For NBK2A									0.00	0	760,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.11847			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			8.62000	113.87479	8.62000	113.84869		34,480,000,000,000.00	4,000,000,000	2,000,800,000	
Total NBK3A SPOT								34,480,000,000,000.00	4,000,000,000	2,000,800,000	
Total For NBK3A								34,480,000,000,000.00	4,000,000,000	2,000,800,000	
NBK4 On 28/10/2024 Spot Bond			10.64000	34.82329	10.64000	34.81364			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			7.68000	102.60625	7.68000	102.58513			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	100.61864			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.65095			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.03000	103.75831	8.03000	103.73611				0.00	0	400,000
Total NBK9A SPOT										0.00	0	400,000
Total For NBK9A										0.00	0	400,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.12568				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	99.91957				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	101.13920				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	100.95293				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	100.78530				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	99.78123				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	89.70726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.56562			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	100.54845			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	100.59584			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	100.46949			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	100.83461			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	85.93655			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	101.26533			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	100.14733			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	101.25807			0.00	400,000,000	200,000,000
Total NCLN75 SPOT									0.00	400,000,000	200,000,000
Total For NCLN75									0.00	400,000,000	200,000,000
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.18945			0.00	0	0
Total NCLN76 SPOT									0.00	0	0
Total For NCLN76									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.88304			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.14739			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	101.13663			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	101.13578			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	100.41625			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	101.31923			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			9.81000	108.27849	9.81000	107.02496			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	101.31070			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			9.84500	106.95295	9.84500	105.83580			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	101.31923			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	101.17932			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	101.48716			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.53000	104.34996	8.53000	104.32627			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61698				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	101.86572				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			10.00000	105.61967	10.00000	104.21369				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	100.97942				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	100.76228				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			12.11500	110.06204	12.11500	110.02687				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	109.77484				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	102.55792				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	101.99452				0.00	0	40,000,000
Total NHM001 SPOT										0.00	0	40,000,000
Total For NHM001										0.00	0	40,000,000
NILB10 On 08/12/2016 Spot Bond			2.10000	165.52025	2.10000	165.45085				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			8.62500	106.46529	8.62500	106.44046				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.27580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23704				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			9.25500	105.24207	9.25500	105.38628				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	99.99988				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	100.00000				0.00	420,000,000	105,000,000
Total NQ1A12 SPOT										0.00	420,000,000	105,000,000
Total For NQ1A12										0.00	420,000,000	105,000,000
NQ1A13 On 22/05/2015 Spot Bond				100.00000	0.00000	100.24945				0.00	0	0
Total NQ1A13 SPOT										0.00	0	0
Total For NQ1A13										0.00	0	0
NQ1A14 On 22/05/2048 Spot Bond				100.00000	0.00000	99.99992				0.00	16,000,000	8,000,000
Total NQ1A14 SPOT										0.00	16,000,000	8,000,000
Total For NQ1A14										0.00	16,000,000	8,000,000
NQ1A15 On 22/05/2050 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2049 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.45500	105.21469	9.45500	106.57078				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	100.00000				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	100.00000				0.00	0	0
Total NQ1B12 SPOT										0.00	0	0
Total For NQ1B12										0.00	0	0
NQ1B13 On 22/05/2050 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.65500	105.18753	9.65500	105.32669			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	100.00000			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	100.00000			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	99.99993			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	99.99962			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	99.99972			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	99.99992			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			8.48000	113.65593	8.48000	113.63000		8,480,000,000,000.00	1,000,000,000	500,000,000	
Total NRA018 SPOT								8,480,000,000,000.00	1,000,000,000	500,000,000	
Total For NRA018								8,480,000,000,000.00	1,000,000,000	500,000,000	
NRA02:On 31/10/2022 Spot Bond			8.83000	120.80005	8.83000	120.77169		3,532,000,000,000.00	400,000,000	200,000,000	
Total NRA022 SPOT								3,532,000,000,000.00	400,000,000	200,000,000	
Total For NRA022								3,532,000,000,000.00	400,000,000	200,000,000	
NRA02:On 31/05/2023 Spot Bond			1.99500	169.03987	1.99500	168.96947		33,516,000,000,000.00	16,800,000,000	8,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA023 SPOT								13,516,000,000,000.00	16,800,000,000	8,400,000,000	
Total For NRA023								13,516,000,000,000.00	16,800,000,000	8,400,000,000	
NRA023 On 30/11/2028		Spot Bond	9.18500	124.04978	9.18500	124.01918			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	100.51627			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	100.42765			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	101.20665			0.00	1,200,000,000	620,000,000
Total NTC15 SPOT								0.00	1,200,000,000	620,000,000	
Total For NTC15								0.00	1,200,000,000	620,000,000	
NTC16 On 22/03/2018		Spot Bond		100.00000	0.00000	101.18358			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	99.90935			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	99.90595			0.00	0	10,000,000
Total NTC18 SPOT								0.00	0	10,000,000	
Total For NTC18								0.00	0	10,000,000	
NYT101 On 28/05/2020		Spot Bond		100.00000	0.00000	101.90703			0.00	0	10,000,000
Total NYT101 SPOT								0.00	0	10,000,000	
Total For NYT101								0.00	0	10,000,000	
NYT102 On 28/05/2020		Spot Bond		100.00000	0.00000	102.42112			0.00	0	0
Total NYT102 SPOT								0.00	0	0	
Total For NYT102								0.00	0	0	
NYT13U On 28/05/2020		Spot Bond	100.00000	15.33239	100.00000	19.01879			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	40.08527	100.00000	39.98710			0.00	0	0
Total OCT1A1 SPOT								0.00	0	0	
Total For OCT1A1								0.00	0	0	
OML01 On 27/10/2015		Spot Bond	6.81000	103.45207	6.81000	103.43314			0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML01 SPOT										0.00	0	20,000,000
Total For OML01										0.00	0	20,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.19180	100.00000	14.15742				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	98.99000				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	62.15278	100.00000	62.00057				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	100.15082				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	100.52017				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	101.48837				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	101.41405				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	101.45725				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	101.58276				0.00	400,000,000	100,000,000
Total PPC001 SPOT										0.00	400,000,000	100,000,000
Total For PPC001										0.00	400,000,000	100,000,000
PPC00 On 31/12/2018 Spot Bond			100.00000		0.00000	101.38395				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000		0.00000	101.30278				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1 On 15/06/2014 Spot Bond			100.00000		0.00000	101.18694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.16723				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.28865				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.23171				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.19052				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.35700				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.28542				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.23350				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.43253				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.34804				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.28363				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	100.42945				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.44187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44746				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	100.45987				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	100.51320				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	100.52559				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	100.47230				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			6.58000	104.58186	6.58000	104.56339				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			6.48000	97.99921	6.48000	97.98216				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			7.88500	40.83960	7.88500	40.83093				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R157 On 15/09/2015 Spot Bond			6.69000	110.92816	6.58000	111.05329		281,826,645,000,000.00	3,629,570,500,000	1,001,167,700,000		
Total R157 SPOT								1,826,645,000,000.00	629,570,500,000	1,001,167,700,000		
Total For R157								1,826,645,000,000.00	629,570,500,000	1,001,167,700,000		
R158 On 15/09/2015 Spot Bond			6.58000	111.07283	6.58000	111.05329				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			6.48000	91.97060	6.48000	91.95466				0.00	0	0
Total R158P SPOT										0.00	0	0
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.58000	117.12864	6.58000	117.10804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.40000	89.20950	6.40000	89.19423			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			6.41000	86.42394	6.41000	86.40913			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			6.16500	99.51257	6.16500	99.49584			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			6.11500	96.56868	6.11500	96.55270			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			6.55000	93.27808	6.55000	93.26156			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			6.42000	90.49993	6.42000	90.48422			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			6.40000	87.72058	6.40000	87.70540			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			6.46000	84.87319	6.46000	84.85837			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			7.14000	80.56914	7.14000	80.55362			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			7.19000	77.65767	7.19000	77.64260			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			7.37500	74.41884	7.37500	74.40404			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.35500	71.83567	7.35500	71.82142			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.33500	69.35555	7.33500	69.34183			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			7.32500	66.93794	7.32500	66.92472			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			7.53500	63.78294	7.53500	63.76998			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			7.51500	61.54517	7.51500	61.53269			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			7.65000	58.77265	7.65000	58.76053			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			7.62000	56.73154	7.62000	56.71989			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			7.59000	54.77716	7.59000	54.76595			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			7.56000	52.90541	7.56000	52.89463			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			7.52000	51.15716	7.52000	51.14679			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			7.48000	49.48579	7.48000	49.47580			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			8.00500	45.33239	8.00500	45.32262			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			7.96500	43.76553	7.96500	43.75614			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			7.92500	42.26911	7.92500	42.26009			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			7.88500	40.83960	7.88500	40.83093			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			7.84500	39.47366	7.84500	39.46532			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			7.80500	38.16813	7.80500	38.16010			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			7.76500	36.92002	7.76500	36.91229			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			7.72500	35.72651	7.72500	35.71907			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	100.95231			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	99.91230			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	100.96842			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	100.84938			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	15.94521	100.00000	15.90659			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	5.90273	100.00000	5.88828			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.02625	100.00000	19.97773				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	101.49381				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	101.01208				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	101.44878				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	101.90914				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	101.72926				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	101.02906				0.00	200,000,000	100,000,000
Total RDFC13 SPOT										0.00	200,000,000	100,000,000
Total For RDFC13										0.00	200,000,000	100,000,000
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.13157				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	100.60322				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	100.03676				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	100.74428				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.34485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.44974				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	100.88113				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	100.59815				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	101.62323				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	101.55448				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	101.56558				0.00	0	0
Total RESB01 SPOT										0.00	0	0
Total For RESB01										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.25420				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	101.57218				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	100.70373				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	100.63157				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.63157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63741				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	101.82694				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	102.04659				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	105.94087	12.35000	105.90580				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	101.70890				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	12.90086	100.00000	12.86961				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	101.59885				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	100.13071				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	100.81608				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	100.65902				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	99.90888				0.00	96,800,000	24,200,000
Total RPG02 SPOT										0.00	96,800,000	24,200,000
Total For RPG02										0.00	96,800,000	24,200,000
RPP011 On 31/08/2018 Spot Bond			100.00000	2.76685	100.00000	2.76007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	15.02441	100.00000	14.98761				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	22.17468	100.00000	22.12096				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	12.94253	100.00000	12.89528				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	22.13651	100.00000	22.08288				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	100.25022				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	100.93715				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			9.03000	105.61245	9.03000	105.58697				0.00	0	580,000,000
Total RW21 SPOT										0.00	0	580,000,000
Total For RW21										0.00	0	580,000,000
RW23 On 10/12/2023 Spot Bond			9.18000	96.19737	9.18000	106.31815				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			9.77000	90.00128	9.77000	108.22481				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	66.66667	100.00000	99.72678				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	99.00022				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.83000	106.64877	7.83000	106.62614				0.00	0	2,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	99.91749				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			9.21500	101.08058	9.21500	101.05556			71,877,000,000,000.00	7,800,000,000	3,150,000,000	
Total SBK14 SPOT									'1,877,000,000,000.00	7,800,000,000	3,150,000,000	
Total For SBK14									'1,877,000,000,000.00	7,800,000,000	3,150,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.61678				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	101.41471				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	100.47852				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	100.62160				0.00	0	30,000,000
Total SBK18 SPOT										0.00	0	30,000,000
Total For SBK18										0.00	0	30,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.61052				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			7.68000	101.82197	7.68000	101.80077				0.00	0	1,050,000,000
Total SBK7 SPOT										0.00	0	1,050,000,000
Total For SBK7										0.00	0	1,050,000,000
SBK9 On 10/04/2018 Spot Bond			8.97000	99.13577	8.97000	99.11200				0.00	0	580,000,000
Total SBK9 SPOT										0.00	0	580,000,000
Total For SBK9										0.00	0	580,000,000
SBN27 On 15/09/2015 Spot Bond			8.04000	109.17484	8.04000	109.15147				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			7.90000	109.35479	7.90000	109.33178				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.83000	109.44493	7.83000	109.42209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.56500	100.63457	8.56500	100.61164				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.97500	109.25834	7.97500	109.23513				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			7.94000	109.30333	7.94000	109.28021				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	101.27967				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	99.85255				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	101.43862				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	101.00600				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			8.21500	103.44114	8.21500	103.41852				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	100.84379				0.00	2,400,000,000	1,200,000,000
Total SBS15 SPOT										0.00	2,400,000,000	1,200,000,000
Total For SBS15										0.00	2,400,000,000	1,200,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.16562				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	105.30966				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.88000	110.93688	8.88000	110.91041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.71500	102.55493	9.71500	102.52850			0.00	0	20,000,000
Total SBS20 SPOT									0.00	0	20,000,000
Total For SBS20									0.00	0	20,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.15318			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	100.51083			0.00	21,000,000	10,500,000
Total SBS22 SPOT									0.00	21,000,000	10,500,000
Total For SBS22									0.00	21,000,000	10,500,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.19157			0.00	0	30,000,000
Total SBS23 SPOT									0.00	0	30,000,000
Total For SBS23									0.00	0	30,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.63064			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			8.47000	101.58009	8.47000	101.55681		1,082,466,000,000.00		127,800,000	1,330,000,000
Total SBS25 SPOT								1,082,466,000,000.00		127,800,000	1,330,000,000
Total For SBS25								1,082,466,000,000.00		127,800,000	1,330,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	10.59679	100.00000	10.57308			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			9.47000	106.68598	9.47000	106.65871			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	100.72240			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			8.76500	95.81116	8.76500	95.78845			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			9.43000	95.77597	9.43000	95.75199			0.00	0	500,000
Total SBS4 SPOT									0.00	0	500,000
Total For SBS4									0.00	0	500,000
SBS9 On 07/07/2016 Spot Bond			7.63000	111.57531	7.63000	111.55224			0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS9 SPOT										0.00	0	60,000,000
Total For SBS9										0.00	0	60,000,000
SBSI11 On 07/12/2023 Spot Bond			2.12000	131.58046	2.12000	273.98261				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	103.25307	1.55500	126.63820				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	106.21792				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	100.26041				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	10.15482	100.00000	10.13022				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				159.04734	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.18000	111.13413	2.18000	124.61316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.87768	6.50000	100.86005			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	101.42778			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	101.05452			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	102.71232			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			9.19500	102.29194	9.19500	102.26667			0.00	0	500,000
Total SHS05 SPOT									0.00	0	500,000
Total For SHS05									0.00	0	500,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.45609			0.00	0	7,950,000
Total SHS06 SPOT									0.00	0	7,950,000
Total For SHS06									0.00	0	7,950,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.84358			0.00	20,000,000	10,000,000
Total SHS07 SPOT									0.00	20,000,000	10,000,000
Total For SHS07									0.00	20,000,000	10,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.16987			0.00	300,000,000	100,000,000
Total SHS08 SPOT									0.00	300,000,000	100,000,000
Total For SHS08									0.00	300,000,000	100,000,000
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.06143			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	100.39559			0.00	0	0
Total SHS10 SPOT									0.00	0	0
Total For SHS10									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	13.55262	100.00000	13.51979			0.00	0	800,000,000
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	101.42822			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.88000	106.09888	7.88000	106.07623			27,422,400,000,000.00	3,480,000,000	1,740,000,000
Total SLI2 SPOT									27,422,400,000,000.00	3,480,000,000	1,740,000,000
Total For SLI2									27,422,400,000,000.00	3,480,000,000	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.97000	100.63636	8.97000	101.34920			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			8.51500	100.77563	8.51500	100.75280			32,697,600,000,000.00	3,840,000,000	1,920,000,000
Total SNT01 SPOT									32,697,600,000,000.00	3,840,000,000	1,920,000,000
Total For SNT01									32,697,600,000,000.00	3,840,000,000	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.05450			0.00	610,000,000	152,500,000
Total SPDA1 SPOT									0.00	610,000,000	152,500,000
Total For SPDA1									0.00	610,000,000	152,500,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.01811			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	100.37351			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.01830			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	100.45427			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			8.26500	106.42879	8.26500	106.40512			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	100.80361			0.00	300,000,000	100,000,000
Total SSA02 SPOT									0.00	300,000,000	100,000,000
Total For SSA02									0.00	300,000,000	100,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.18486			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.71623			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.28000	95.35236	9.28000	95.32873				0.00	0	2,940,000,000
Total SSA06 SPOT										0.00	0	2,940,000,000
Total For SSA06										0.00	0	2,940,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.77678				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22629				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.56671				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.33800	88.07204	9.33800	88.05007				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.40000	87.78909	9.40000	87.76705				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			7.35500	104.44499	7.35500	104.42427				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.83500	95.61807	8.83500	95.59523				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.35664				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.34500	101.25707	8.34500	101.23458				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.29000	107.73299	2.29000	108.09791				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2018 Spot Bond			8.32000	102.15338	8.32000	102.13052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 19/07/2014 Spot Bond				100.00000	0.00000	100.39329				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	99.89352				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.48500	111.76278	9.48500	111.73433				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.49120				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	100.86510				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	101.28593				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.85000	78.41135	9.85000	78.39087				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 16/01/2019 Spot Bond				100.00000	0.00000	100.64303				0.00	0	0
Total SSN023 SPOT										0.00	0	0
Total For SSN023										0.00	0	0
SSN023 On 21/01/2019 Spot Bond				100.00000	0.00000	100.61756				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.11628				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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	99.91916				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	99.69404				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	99.57700				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	99.56026				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	95.54974	100.00000	95.30026				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	99.98371				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	99.01595				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	84.49074	100.00000	84.29561				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	99.86968				0.00	0	0
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	99.88586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.77198				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	99.70707				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	99.69106				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	99.64019				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	98.67141				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	99.64013				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	99.57590				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	98.55861				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	92.87532	100.00000	92.63959			560,000,000,000,000.00	15,600,000,000	7,800,000,000	
Total SY1092 SPOT									560,000,000,000,000.00	15,600,000,000	7,800,000,000	
Total For SY1092									560,000,000,000,000.00	15,600,000,000	7,800,000,000	
SY1094 On 19/08/2014 Spot Bond			100.00000	80.57395	100.00000	80.39648			590,000,000,000,000.00	15,900,000,000	5,300,000,000	
Total SY1094 SPOT									590,000,000,000,000.00	15,900,000,000	5,300,000,000	
Total For SY1094									590,000,000,000,000.00	15,900,000,000	5,300,000,000	
SY1095 On 18/06/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0	
Total SY1095 SPOT									0.00	0	0	
Total For SY1095									0.00	0	0	
SY1096 On 23/06/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1096 SPOT										0.00	0	0
Total For SY1096										0.00	0	0
SY1097 On 21/08/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1097 SPOT										0.00	0	0
Total For SY1097										0.00	0	0
SY1098 On 22/08/2014 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1099 On 23/06/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.04000	108.72949	7.04000	108.70894				3,942,400,000,000.00	560,000,000	280,000,000
Total SZ18 SPOT										3,942,400,000,000.00	560,000,000	280,000,000
Total For SZ18										3,942,400,000,000.00	560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.66500	103.67426	8.66500	103.65024				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	92.01405	100.00000	91.79445				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	86.47664	100.00000	86.27459				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	25.72259	100.00000	25.66028				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	100.54637				0.00	400,000,000	100,000,000
Total TFS110 SPOT										0.00	400,000,000	100,000,000
Total For TFS110										0.00	400,000,000	100,000,000
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.36029				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	100.05061				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	99.80169				0.00	0	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	0	1,960,000,000
Total For TFS117									0.00	0	1,960,000,000
TFS12C On 21/05/2014 Spot Bond				100.00000	0.00000	100.00000			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	100.03346			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	101.11658			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	101.17666			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	99.57029			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	97.29964			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond			100.00000	66.72761	100.00000	66.59265			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	100.41716			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			7.83000	104.45911	7.83000	104.43695			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	100.57529			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	100.59136			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	102.68763	7.83000	102.66584			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	100.56645				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	100.58654				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	102.30369				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	100.56645				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	100.58654				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	80.09738	7.16000	102.43899				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	100.62589				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	100.62268				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	100.69960				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	100.68920				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	101.00188				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	100.96627				0.00	0	0

Contract 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	100.56564				0.00	20,000,000	10,000,000
Total TH11A1 SPOT										0.00	20,000,000	10,000,000
Total For TH11A1										0.00	20,000,000	10,000,000
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.59136				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	102.99453	8.73000	102.92161				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	100.56323				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	100.58654				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			8.84000	94.21725	8.84000	100.55470				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	100.70190				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	100.73755				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	100.62749				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	100.61867				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	100.77417				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	100.69800				0.00	0	0

Contract 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
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.69480				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83919				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94647				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94964				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.17742				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	100.59928				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	6.29194	101.06155	6.27638				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	100.56323				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	100.89199				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	100.63552				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	100.66758				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	101.00504				0.00	0	0

Contract 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	100.99117			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	100.58708			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	100.59521			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	100.58708			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	100.59521			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	100.59928			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	100.58219			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	100.59521			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	100.63993			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	100.63993			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	100.63993			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	100.70493			0.00	0	0

Contract 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	100.72116				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	100.70087				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	101.02472				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	101.04490				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	101.03683				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			8.33000	103.91336	8.33000	103.89018				0.00	0	970,000,000
Total TL15 SPOT										0.00	0	970,000,000
Total For TL15										0.00	0	970,000,000
TL20 On 22/02/2020 Spot Bond			9.72500	85.58127	9.72500	85.52971				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.00500	103.93525	8.00500	103.91309			9,606,000,000,000.00	1,200,000,000	3,880,000,000	
Total TN17 SPOT									9,606,000,000,000.00	1,200,000,000	3,880,000,000	
Total For TN17									9,606,000,000,000.00	1,200,000,000	3,880,000,000	
TN20 On 17/09/2020 Spot Bond			8.98500	109.06954	8.98500	109.04349			269,550,000,000,000.00	30,000,000,000	27,624,299,900	
Total TN20 SPOT									9,550,000,000,000.00	30,000,000,000	27,624,299,900	
Total For TN20									9,550,000,000,000.00	30,000,000,000	27,624,299,900	
TN20U On 14/04/2020 Spot Bond			100.00000	0.73641	100.00000	0.73408			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			9.12000	110.98204	9.12000	110.95514			203,193,600,000,000.00	22,280,000,000	11,000,000,000	
Total TN23 SPOT									13,193,600,000,000.00	22,280,000,000	11,000,000,000	
Total For TN23									13,193,600,000,000.00	22,280,000,000	11,000,000,000	
TN25 On 19/08/2025 Spot Bond			9.31500	103.68608	9.31500	103.66001			271,811,700,000,000.00	29,180,000,000	20,460,000,000	

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										71,811,700,000,000.00	29,180,000,000	20,460,000,000
Total For TN25										71,811,700,000,000.00	29,180,000,000	20,460,000,000
TN27 On 14/11/2027 Spot Bond			9.31500	97.06407	9.31500	97.04006				68,245,186,851,000.00	7,326,375,400	7,142,954,200
Total TN27 SPOT										8,245,186,851,000.00	7,326,375,400	7,142,954,200
Total For TN27										8,245,186,851,000.00	7,326,375,400	7,142,954,200
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.94716				0.00	400,000,000	100,000,000
Total TNF16 SPOT										0.00	400,000,000	100,000,000
Total For TNF16										0.00	400,000,000	100,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.07601				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	100.19290				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	100.13826				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	100.14189				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	100.14218				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	100.15974				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	100.19623				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	101.03224				0.00	400,000,000	100,000,000
Total TPDA01 SPOT										0.00	400,000,000	100,000,000
Total For TPDA01										0.00	400,000,000	100,000,000
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.85159				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	100.86993				0.00	0	0

Contract 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	100.63707				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	100.68114				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	99.78606	10.00000	99.75935				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	99.79139	9.75000	99.76534				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	9.79556	100.00000	9.77029				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	99.89755				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	97.89437				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	97.20049				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	97.01330				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	99.68112				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	99.02297				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	95.95295				0.00	0	0

Contract 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	98.68013			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	95.03585			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				101.79289	0.00000	98.45959			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	94.64791			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	94.64952			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	97.96509			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	94.48394			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	94.25896			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	97.49915			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	94.03681			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	12.04711	100.00000	12.01694			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	100.11814			0.00	0	0

Contract 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	100.68330			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	100.62674			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	100.61663			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	100.59930			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	100.58695			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	100.48029			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	100.11641			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	100.00000			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	100.69367			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	100.00000			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	100.62272			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			9.13000	110.16095	9.13000	110.13423			0.00	0	0

Contract 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	100.65926			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	101.07128			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			9.50500	103.83304	9.50500	103.80684			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	100.95697			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	100.95809			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	100.26788			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	100.27679			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	100.27724			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	101.05525			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	101.08522			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			6.94000	110.07312	6.94000	110.05239		138,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								138,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								138,800,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.39000	237.70865	1.39000	237.61352		0.00	0	0	

Contract 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			6.88000	101.92015	6.88000	101.90110				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			7.67000	103.39728	7.67000	103.37578		139,594,000,000,000.00		18,200,000,000	9,100,000,000	
Total WSP2 SPOT								19,594,000,000,000.00		18,200,000,000	9,100,000,000	
Total For WSP2								19,594,000,000,000.00		18,200,000,000	9,100,000,000	
WSP3 On 28/05/2019 Spot Bond			7.92500	104.25578	7.92500	104.23339				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			8.20000	103.61726	8.20000	103.59426				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			8.27000	103.70526	8.27000	103.68205		41,350,000,000,000.00		5,000,000,000	2,550,000,000	
Total WSP5 SPOT								11,350,000,000,000.00		5,000,000,000	2,550,000,000	
Total For WSP5								11,350,000,000,000.00		5,000,000,000	2,550,000,000	
Z014 On 30/06/2015 Spot Bond			6.53000	93.14602	6.53000	93.12949				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			6.14500	99.36431	6.14500	99.34769				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			6.46000	91.44232	6.46000	91.42644				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			6.12500	96.91537	6.12500	96.89922				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			6.53000	93.12949	6.53000	93.11296				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			7.31500	68.07230	7.31500	68.05901				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	37.60616	100.00000	37.53482				0.00	0	0

Contract 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	19.90542	100.00000	19.86765			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.59e+017	820,076,950,900	356,354,045,000
Total for SPOT :									1.59e+017	820,076,950,900	356,354,045,000
Total Futures									1.59e+017	820,076,952,368	356,354,392,540
Total Options									0.00	0	34,647
Grand Total:									1.59e+017	820,076,952,368	356,354,427,187