



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: 02/06/2014

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			122.96737	122.96737	123.07295	123.07295			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.35916	123.35916	123.46659	123.46659			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,082.95000	9.08295	8,977,370		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,072.95000	9.07295	8,967,370		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,062.95000	9.06295	8,957,370		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,476.59000	1.47659	1,369,160		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,466.59000	1.46659	1,359,160		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			1,456.59000	1.45659	1,349,160		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	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			9.87237	82.83009	9.81706	83.22812			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.97726	80.29696	9.92012	80.70107			0.00	0	0
ES33	On	05/02/2015	Bond Future			10.08141	81.56032	10.02167	81.97560			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			2,281.43000	2.28143	1,883,400		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			2,350.46000	2.35046	1,952,430		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			2,419.39000	2.41939	2,021,360		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			2,560.68000	2.56068	2,156,570		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			2,628.13000	2.62813	2,224,020		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			2,695.48000	2.69548	2,291,370		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			81.52000	0.08152	496,800		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			221.53000	0.22153	636,810		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			151.48000	0.15148	566,760		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			117.14624	117.14624	117.10987	117.10987			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.93094	118.93094	118.89422	118.89422			0.00	0	0
Total I2025 Future												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			8,119.87000	8.11987	8,156,240		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			8,109.87000	8.10987	8,146,240		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,099.87000	8.09987	8,136,240		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,884.22000	1.88422	1,920,940		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			1,904.22000	1.90422	1,940,940		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			1,894.22000	1.89422	1,930,940		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			121.06295	121.06295	121.02445	121.02445			0.00	0	725
I2038	On	06/11/2014			122.90753	122.90753	122.86853	122.86853			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	105.99	Call			15,034.45000	15.03445	15,072,950		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			15,024.45000	15.02445	15,062,950		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			15,014.45000	15.01445	15,052,950		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			2,868.53000	2.86853	2,907,530		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			2,858.53000	2.85853	2,897,530		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			2,878.53000	2.87853	2,917,530		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	725
I2046	On	07/08/2014			120.80211	120.80211	120.76390	120.76390			0.00	0	5,218
I2046	On	06/11/2014			121.29704	121.29704	121.25816	121.25816			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,333.90000	16.33390	16,372,110		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			16,323.90000	16.32390	16,362,110		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			16,313.90000	16.31390	16,352,110		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			16,828.16000	16.82816	16,867,040		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			16,818.16000	16.81816	16,857,040		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			16,808.16000	16.80816	16,847,040		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			126.40567	126.40567	126.36506	126.36506			0.00	0	2,720
I2050	On	06/11/2014			128.33145	128.33145	128.29003	128.29003			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			14,355.06000	14.35506	14,395,670		0.00	0	0

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			14,375.06000	14.37506	14,415,670		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			14,365.06000	14.36506	14,405,670		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			2,300.03000	2.30003	2,341,450		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			2,290.03000	2.29003	2,331,450		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			2,280.03000	2.28003	2,321,450		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	2,720
R157	On	07/08/2014	Bond Future			6.82361	112.40066	6.81278	112.41248		1.02	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.05222	107.28656	7.03783	107.29867		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.38634	108.97502	7.35448	108.99379		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.76	Call			171.65000	0.17165	161,990	1.02	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			229.27000	0.22927	231,430	1.02	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			161.75000	0.16175	152,330	1.02	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			241.21000	0.24121	243,610	1.02	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			166.55000	0.16655	157,020	1.02	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			235.09000	0.23509	237,380	1.02	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			768.82000	0.76882	777,410	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			61.38000	0.06138	57,800	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			761.69000	0.76169	770,220	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			58.67000	0.05867	55,200	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			775.99000	0.77599	784,630	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			60.01000	0.06001	56,490	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			101.52000	0.10152	103,610	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			922.38000	0.92238	905,680	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			100.39000	0.10039	102,460	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			913.04000	0.91304	896,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			102.66000	0.10266	104,770	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			917.71000	0.91771	901,030	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	6,048
R186	On	07/08/2014	Bond Future			8.43672	117.11775	8.36564	117.71675		10.32	40,991,212.50	350	45,977
R186	On	06/11/2014	Bond Future			8.51682	118.88790	8.44310	119.49612		10.26	0.00	0	0
R186	On	05/02/2015	Bond Future			8.59269	115.46207	8.51537	116.08684		10.61	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
Total R186 Future									40,991,212.50	350	45,977
R186 On 07/08/2014 Bond Future	8.92	Put			584.58000	0.58458	672,670	10.65	0.00	0	840
R186 On 07/08/2014 Bond Future	8.29	Call			1,811.05000	1.81105	1,503,370	10.34	0.00	0	0
R186 On 07/08/2014 Bond Future	9.20	Put			264.70000	0.26470	306,400	10.79	0.00	0	2,100
R186 On 07/08/2014 Bond Future	8.43	Call			2,401.99000	2.40199	2,039,720	10.41	0.00	0	0
R186 On 07/08/2014 Bond Future	8.25	Put			2,643.99000	2.64399	2,951,280	10.32	0.00	0	0
R186 On 07/08/2014 Bond Future	8.31	Call			1,889.59000	1.88959	1,573,950	10.35	0.00	0	0
R186 On 07/08/2014 Bond Future	8.31	Put			2,361.49000	2.36149	2,644,850	10.35	0.00	0	0
R186 On 07/08/2014 Bond Future	8.92	Call			5,144.32000	5.14432	4,633,410	10.65	0.00	0	0
R186 On 07/08/2014 Bond Future	8.70	Call			3,800.39000	3.80039	3,345,850	10.54	0.00	0	0
R186 On 07/08/2014 Bond Future	8.70	Put			1,019.78000	1.01978	1,164,240	10.54	0.00	0	1,000
R186 On 07/08/2014 Bond Future	8.29	Put			2,453.23000	2.45323	2,744,550	10.34	0.00	0	0
R186 On 07/08/2014 Bond Future	8.30	Call			1,850.07000	1.85007	1,538,400	10.34	0.00	0	0
R186 On 07/08/2014 Bond Future	8.30	Put			2,407.07000	2.40707	2,694,400	10.34	0.00	0	0
R186 On 07/08/2014 Bond Future	9.20	Call			7,032.72000	7.03272	6,475,420	10.79	0.00	0	0
R186 On 07/08/2014 Bond Future	7.60	Call			258.82000	0.25882	183,720	10.09	0.00	0	210
R186 On 07/08/2014 Bond Future	7.60	Put			6,992.56000	6.99256	7,516,460	10.09	0.00	0	0
R186 On 07/08/2014 Bond Future	8.00	Call			903.86000	0.90386	709,330	10.23	0.00	0	105
R186 On 07/08/2014 Bond Future	8.00	Put			4,054.26000	4.05426	4,458,730	10.23	0.00	0	0
R186 On 07/08/2014 Bond Future	8.25	Call			1,660.22000	1.66022	1,368,510	10.32	0.00	0	1,200
R186 On 07/08/2014 Bond Future	8.43	Put			1,859.44000	1.85944	2,096,170	10.41	0.00	0	105
R186 On 06/11/2014 Bond Future	9.17	Put			1,173.39000	1.17339	1,294,800	10.70	0.00	0	2,010
R186 On 06/11/2014 Bond Future	8.14	Call			2,142.55000	2.14255	1,885,390	10.22	0.00	0	0
R186 On 06/11/2014 Bond Future	8.14	Put			4,690.73000	4.69073	5,041,790	10.22	0.00	0	0
R186 On 06/11/2014 Bond Future	8.15	Call			2,175.06000	2.17506	1,915,360	10.22	0.00	0	0
R186 On 06/11/2014 Bond Future	8.15	Put			4,637.93000	4.63793	4,986,450	10.22	0.00	0	0
R186 On 06/11/2014 Bond Future	8.16	Call			2,207.87000	2.20787	1,945,630	10.23	0.00	0	0
R186 On 06/11/2014 Bond Future	8.16	Put			4,585.52000	4.58552	4,931,500	10.23	0.00	0	0
R186 On 06/11/2014 Bond Future	9.17	Call			6,980.77000	6.98077	6,493,960	10.70	0.00	0	0
R186 On 05/02/2015 Bond Future	8.75	Call			5,095.42000	5.09542	4,709,830	10.73	0.00	0	0
R186 On 05/02/2015 Bond Future	8.75	Put			3,214.02000	3.21402	3,453,200	10.73	0.00	0	0
R186 On 05/02/2015 Bond Future	8.76	Call			5,141.41000	5.14141	4,753,950	10.74	0.00	0	0
R186 On 05/02/2015 Bond Future	8.76	Put			3,180.77000	3.18077	3,418,080	10.74	0.00	0	0
R186 On 05/02/2015 Bond Future	8.74	Call			5,049.63000	5.04963	4,665,910	10.73	0.00	0	0
R186 On 05/02/2015 Bond Future	8.74	Put			3,247.54000	3.24754	3,488,590	10.73	0.00	0	0
Total R186 Option									0.00	0	7,570
Total For R186									40,991,212.50	350	53,547
R197 On 07/08/2014 Bond Future			284.68374	284.68374	284.59605	284.59605			0.00	0	905
R197 On 06/11/2014 Bond Future			289.02020	289.02020	288.93155	288.93155			0.00	0	0
Total R197 Future									0.00	0	905

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	07/08/2014	Bond Future	270.00	Call			14.596.05000	14.59605	14,683,740		0.00	0	0
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			14.586.05000	14.58605	14,673,740		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			14.606.05000	14.60605	14,693,740		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	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,931.55000	3.93155	4,020,200		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			3,921.55000	3.92155	4,010,200		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			3,941.55000	3.94155	4,030,200		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			6.14221	102.12372	6.17885	102.11059		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			378.44000	0.37844	365,430	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			63.24000	0.06324	63,380	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			375.70000	0.37570	362,710	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			61.52000	0.06152	61,630	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			381.19000	0.38119	368,170	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			62.38000	0.06238	62,500	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			227.91436	227.91436	227.50383	227.50383		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			231.38623	231.38623	230.96953	230.96953			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	207.99	Call			19,614.99000	19.61499	20,003,680	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			101.16000	0.10116	79,320	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			19,605.27000	19.60527	19,993,910	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			101.44000	0.10144	79,550	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			19,595.54000	19.59554	19,984,140	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			101.71000	0.10171	79,780	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			3,969.53000	3.96953	4,386,230		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			3,959.53000	3.95953	4,376,230		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			3,979.53000	3.97953	4,396,230		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	44,627
R2023 On 07/08/2014 Bond Future			8.30943	100.09093	8.23807	100.51354		8.55		0.00	0	12,508
R2023 On 06/11/2014 Bond Future			8.40167	97.68300	8.32723	98.11216		8.90		0.00	0	0
R2023 On 05/02/2015 Bond Future			8.49177	99.21954	8.41300	99.66123		8.71		0.00	0	0
Total R2023 Future										0.00	0	12,508
R2023 On 07/08/2014 Bond Future	8.51	Put			829.88000	0.82988	946,050	8.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			2,350.61000	2.35061	2,048,750	8.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			869.05000	0.86905	989,800	8.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			2,389.06000	2.38906	2,084,900	8.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			849.29000	0.84929	967,740	8.64		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Call			2,427.82000	2.42782	2,121,380	8.64		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			3,149.96000	3.14996	2,871,310	9.03		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,645.81000	1.64581	1,796,320	9.03		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			3,184.51000	3.18451	2,904,280	9.03		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,623.71000	1.62371	1,772,640	9.03		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			3,219.24000	3.21924	2,937,450	9.03		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,601.83000	1.60183	1,749,200	9.03		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			3,907.14000	3.90714	3,624,600	8.91		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			2,090.24000	2.09024	2,249,390	8.91		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			3,940.53000	3.94053	3,656,730	8.91		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			2,068.76000	2.06876	2,226,650	8.91		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			3,974.06000	3.97406	3,689,000	8.91		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			2,047.46000	2.04746	2,204,090	8.91		0.00	0	0
Total R2023 Option										0.00	0	0
Total For R2023										0.00	0	12,508
R203 On 07/08/2014 Bond Future			7.43662	105.56207	7.42163	105.60340		2.98		47,186,245.29	447	24,701
R203 On 06/11/2014 Bond Future			7.56955	102.99397	7.55302	103.03603		3.10		0.00	0	0
R203 On 05/02/2015 Bond Future			7.70734	104.61419	7.68634	104.66311		3.06		0.00	0	0
Total R203 Future										47,186,245.29	447	24,701
R203 On 07/08/2014 Bond Future	6.84	Call			76.31000	0.07631	66,120	2.92		0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,696.08000	1.69608	1,727,220	2.92		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			385.10000	0.38510	357,370	2.99		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			748.92000	0.74892	762,520	2.99		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			396.45000	0.39645	368,330	2.99		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			732.57000	0.73257	745,780	2.99		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			408.01000	0.40801	379,490	2.99		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			716.45000	0.71645	729,260	2.99		0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			213.66000	0.21366	200,620	3.01		0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			2,048.89000	2.04889	2,077,910	3.01		0.00	0	0

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	06/11/2014	Bond Future	6.85	Call			218.71000	0.21871	205,460	3.01	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			2,027.92000	2.02792	2,056,730	3.01	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			223.86000	0.22386	210,400	3.01	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			2,007.05000	2.00705	2,035,650	3.01	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			293.53000	0.29353	277,470	3.03	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,765.18000	1.76518	1,791,180	3.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,013.23000	2.01323	1,972,800	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			504.53000	0.50453	513,020	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,029.94000	2.02994	1,989,400	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			498.38000	0.49838	506,760	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,046.70000	2.04670	2,006,040	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			492.29000	0.49229	500,550	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,074.13000	1.07413	1,043,120	3.09	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,065.60000	1.06560	1,083,510	3.09	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												47,186,245.29	447	24,861
R2030	On	07/08/2014	Bond Future			8.97603	92.17797	8.91542	92.65190			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			9.05776	93.57189	8.99520	94.05309			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.13721	91.03677	9.07186	91.53114			0.00	0	0
Total R2030 Future												0.00	0	4,308
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			738.03000	0.73803	264,100		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			582.68000	0.58268	108,750		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			660.40000	0.66040	186,470		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			114.17000	0.11417	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	367,030		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			40.16000	0.04016	521,360		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			37.05000	0.03705	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	444,150		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,338.64000	1.33864	844,270		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			1,412.95000	1.41295	918,580		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			1,264.24000	1.26424	769,870		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308

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			9.25883	93.14823	9.20339	93.64089			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.33860	94.55690	9.28147	95.05709			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.41636	91.78683	9.35681	92.30054			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			1,293.82000	1.29382	1,786,480		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			1,476.56000	1.47656	1,969,220		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			1,385.12000	1.38512	1,877,780		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			0.00000	0.00000	0,000		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			3,648.66000	3.64866	3,148,470		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			3,483.56000	3.48356	2,983,370		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			3,566.17000	3.56617	3,065,980		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			1,312.24000	1.31224	798,530		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			1,142.63000	1.14263	628,920		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			1,227.50000	1.22750	713,790		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			7.66288	102.35066	7.63239	102.46281		4.46	0.00	0	15,311
R204	On	06/11/2014	Bond Future			7.77321	103.89751	7.74046	104.01153		4.44	0.00	0	0
R204	On	05/02/2015	Bond Future			7.88043	101.49672	7.84333	101.61861		4.55	0.00	0	0
Total R204 Future												0.00	0	15,311
R204	On	07/08/2014	Bond Future	7.44	Call			487.88000	0.48788	432,290	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,199.05000	1.19905	1,255,610	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			501.58000	0.50158	445,070	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,175.64000	1.17564	1,231,280	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			515.54000	0.51554	458,120	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,152.50000	1.15250	1,207,230	4.45	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,102.11000	1.10211	1,017,690	4.53	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			560.57000	0.56057	588,300	4.53	0.00	0	530
R204	On	06/11/2014	Bond Future	6.99	Call			308.65000	0.30865	280,090	4.30	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,965.22000	2.96522	3,050,680	4.30	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			315.70000	0.31570	286,670	4.30	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,936.32000	2.93632	3,021,310	4.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	7.01	Call			322.87000	0.32287	293,380	4.30	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,907.54000	2.90754	2,992,070	4.30	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,708.37000	1.70837	1,627,690	4.49	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			843.55000	0.84355	876,890	4.49	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,329.40000	2.32940	2,242,830	4.66	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			970.79000	0.97079	1,006,110	4.66	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,287.66000	2.28766	2,201,800	4.66	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			993.74000	0.99374	1,029,770	4.66	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,308.49000	2.30849	2,222,260	4.66	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			982.22000	0.98222	1,017,880	4.66	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	17,111
R2048	On	07/08/2014	Bond Future			9.35338	97.76334	9.29789	98.30062			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.43275	94.81435	9.37554	95.35993			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.51043	96.30591	9.45083	96.86579			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Call			3,409.72000	3.40972	2,872,440		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			3,227.20000	3.22720	2,689,920		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			3,318.54000	3.31854	2,781,260		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			3,200.75000	3.20075	2,655,170		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			3,290.72000	3.29072	2,745,140		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			3,380.53000	3.38053	2,834,950		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	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	191,240		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			462.34000	0.46234	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	97,540		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			555.86000	0.55586	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	4,020		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			368.64000	0.36864	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			7.94532	97.52629	7.88378	97.78880		5.97	0.00	0	30,770
R207	On	06/11/2014	Bond Future			8.04862	99.00065	7.98344	99.26724		5.95	0.00	0	0
R207	On	05/02/2015	Bond Future			8.15042	96.91652	8.07971	97.19318		6.03	0.00	0	0
Total R207 Future												0.00	0	30,770

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/08/2014	Bond Future	7.69	Call			651.75000	0.65175	537,770	5.95	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,484.03000	1.48403	1,632,560	5.95	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			668.21000	0.66821	552,390	5.96	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,457.33000	1.45733	1,604,020	5.96	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			684.93000	0.68493	567,280	5.96	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,430.91000	1.43091	1,575,770	5.96	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			567.11000	0.56711	491,980	5.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,247.47000	3.24747	3,438,930	5.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			577.96000	0.57796	501,810	5.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,215.98000	3.21598	3,406,420	5.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			588.95000	0.58895	511,770	5.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,184.65000	3.18465	3,374,060	5.85	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,867.11000	2.86711	2,682,670	6.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,275.17000	1.27517	1,367,390	6.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,891.76000	2.89176	2,706,530	6.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,261.42000	1.26142	1,352,850	6.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,916.50000	2.91650	2,730,480	6.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,247.78000	1.24778	1,338,420	6.18	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	30,770
R208	On	07/08/2014	Bond Future			8.09561	95.65476	8.03433	95.95213		6.94	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.19307	93.70211	8.12869	94.00413		7.23	0.00	0	0
R208	On	05/02/2015	Bond Future			8.28700	95.17621	8.21805	95.48862		6.98	0.00	0	0
Total R208 Future												0.00	0	13,421
R208	On	07/08/2014	Bond Future	7.81	Call			685.78000	0.68578	562,710	6.89	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,784.35000	1.78435	1,958,650	6.89	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,850.02000	1.85002	1,633,970	7.03	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			664.84000	0.66484	746,160	7.03	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			651.29000	0.65129	532,320	6.88	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,848.56000	1.84856	2,026,960	6.88	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			668.38000	0.66838	547,370	6.88	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,816.28000	1.81628	1,992,640	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,086.18000	1.08618	1,177,340	7.40	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			612.89000	0.61289	531,020	7.09	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,870.81000	3.87081	4,090,960	7.09	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			624.67000	0.62467	541,660	7.09	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,833.58000	3.83358	4,052,590	7.09	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,811.67000	2.81167	2,600,810	7.40	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			601.28000	0.60128	520,530	7.08	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,908.23000	3.90823	4,129,500	7.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future	8.49	Call			2,908.32000	2.90832	2,711,700	7.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,683.52000	1.68352	1,799,310	7.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,934.97000	2.93497	2,737,400	7.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,665.51000	1.66551	1,780,350	7.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,962.05000	2.96205	2,763,530	7.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,647.96000	1.64796	1,761,850	7.15	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	15,571
R209	On	07/08/2014	Bond Future			9.17179	74.99579	9.11635	75.40285		15.42	0.00	0	25,211
R209	On	06/11/2014	Bond Future			9.24774	72.98266	9.19067	73.39601		16.05	0.00	0	0
R209	On	05/02/2015	Bond Future			9.32039	74.13095	9.26105	74.55521		15.98	0.00	0	0
Total R209 Future												0.00	0	25,211
R209	On	07/08/2014	Bond Future	9.04	Call			1,756.75000	1.75675	1,528,760	15.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			2,323.17000	2.32317	2,502,240	15.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,790.74000	1.79074	1,560,260	15.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			2,282.58000	2.28258	2,459,160	15.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,825.11000	1.82511	1,592,150	15.46	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			2,242.49000	2.24249	2,416,590	15.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			6,389.49000	6.38949	6,052,420	16.67	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1,177.08000	1.17708	1,253,360	16.67	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.00	Call			2,485.91000	2.48591	2,275,560	16.05	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,893.86000	3.89386	4,096,860	16.05	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,631.68000	6.63168	6,289,950	16.70	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Call			6,871.72000	6.87172	6,525,430	16.70	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			1,016.95000	1.01695	1,084,010	16.70	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.50	Call			4,345.05000	4.34505	4,059,740	16.37	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			2,147.82000	2.14782	2,275,860	16.37	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,197.73000	1.19773	1,067,260	15.79	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,938.77000	1.93877	2,056,340	16.42	0.00	0	907
R209	On	06/11/2014	Bond Future	8.50	Put			6,504.17000	6.50417	6,787,050	15.79	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,330.78000	2.33078	2,128,510	16.02	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			4,114.93000	4.11493	4,326,010	16.02	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,454.46000	2.45446	2,245,730	16.05	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,937.41000	3.93741	4,142,030	16.05	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			1,096.87000	1.09687	1,168,490	16.70	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.01	Call			2,517.78000	2.51778	2,305,820	16.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,850.84000	3.85084	4,052,230	16.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			2,647.92000	2.64792	2,429,540	16.08	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			3,682.59000	3.68259	3,877,560	16.08	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			4,687.36000	4.68736	4,391,580	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.25	Call			3,901.08000	3.90108	3,659,240	15.98	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,980.52000	3.98052	4,162,940	15.98	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,936.47000	3.93647	3,693,400	15.99	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,944.02000	3.94402	4,125,210	15.99	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,865.84000	3.86584	3,625,240	15.97	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			4,017.28000	4.01728	4,200,940	15.97	0.00	0	0
Total R209 Option												0.00	0	23,387
Total For R209												0.00	0	48,598
R210	On	07/08/2014	Bond Future			170.71947	170.71947	170.86540	170.86540			0.00	0	618
R210	On	06/11/2014	Bond Future			171.28056	171.28056	171.42903	171.42903			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			11,875.40000	11.87540	11,729,470		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			11,865.40000	11.86540	11,719,470		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			11,855.40000	11.85540	11,709,470		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,419.03000	2.41903	2,270,560		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			2,439.03000	2.43903	2,290,560		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			2,429.03000	2.42903	2,280,560		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			129.68795	129.68795	129.65026	129.65026			0.00	0	390
R211	On	06/11/2014	Bond Future			131.66384	131.66384	131.62574	131.62574			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			1,660.26000	1.66026	1,697,950		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			1,650.26000	1.65026	1,687,950		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			1,640.26000	1.64026	1,677,950		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			1,615.74000	1.61574	1,653,840		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			1,635.74000	1.63574	1,673,840		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			1,625.74000	1.62574	1,663,840		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	390
R212 On 07/08/2014 Bond Future			134.64072	134.64072	134.59881	134.59881				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.69209	136.69209	136.64974	136.64974				0.00	0	0
Total R212 Future										0.00	0	21,797
R212 On 07/08/2014 Bond Future	129.01	Call			5,588.81000	5,58881	5,630,720			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			5,608.81000	5,60881	5,650,720			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			5,598.81000	5,59881	5,640,720			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			1,649.74000	1,64974	1,692,090			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			1,639.74000	1,63974	1,682,090			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			1,659.74000	1,65974	1,702,090			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			8.98467	86.19929	8.92918	86.61500		13.53		0.00	0	26,107
R213 On 06/11/2014 Bond Future			9.06531	83.96079	9.00808	84.38296		14.15		0.00	0	0
R213 On 05/02/2015 Bond Future			9.14390	85.28150	9.08417	85.71537		14.10		0.00	0	0
Total R213 Future										0.00	0	26,107
R213 On 07/08/2014 Bond Future	8.84	Call			1,729.50000	1,72950	1,501,290	13.59		0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			2,403.93000	2,40393	2,591,430	13.59		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,763.77000	1,76377	1,532,980	13.59		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			2,362.19000	2,36219	2,547,110	13.59		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,798.44000	1,79844	1,565,090	13.60		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			2,320.94000	2,32094	2,503,300	13.60		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,569.59000	2,56959	2,352,870	14.07		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,827.62000	3,82762	4,033,070	14.07		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,602.49000	2,60249	2,384,120	14.08		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,784.91000	3,78491	3,988,710	14.08		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,635.64000	2,63564	2,415,620	14.08		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,742.54000	3,74254	3,944,690	14.08		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,678.81000	4,67881	4,409,800	14.27		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			3,410.97000	3,41097	3,575,830	14.27		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,600.39000	4,60039	4,333,790	14.25		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,475.34000	3,47534	3,642,610	14.25		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,639.66000	4,63966	4,371,850	14.26		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213 On 05/02/2015 Bond Future	9.25	Put			3,443.17000	3.44317	3,609,230	14.26		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	26,107
R214 On 07/08/2014 Bond Future			9.28646	75.59641	9.23099	76.01694		16.22		0.00	0	5,228
R214 On 06/11/2014 Bond Future			9.36328	73.45067	9.30618	73.87760		17.02		0.00	0	0
R214 On 05/02/2015 Bond Future			9.43826	74.60610	9.37886	75.04420		16.98		0.00	0	0
Total R214 Future										0.00	0	5,228
R214 On 07/08/2014 Bond Future	9.54	Call			3,470.88000	3.47088	3,147,460	16.42		0.00	0	0
R214 On 07/08/2014 Bond Future	9.54	Put			1,178.81000	1.17881	1,275,920	16.42		0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Call			3,519.00000	3.51900	3,193,720	16.43		0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Put			1,154.78000	1.15478	1,250,030	16.43		0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Call			3,567.38000	3.56738	3,240,270	16.43		0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			1,131.14000	1.13114	1,224,560	16.43		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			4,763.75000	4.76375	4,463,060	17.31		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			2,184.46000	2.18446	2,310,700	17.31		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			4,676.68000	4.67668	4,378,620	17.29		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			2,239.06000	2.23906	2,367,930	17.29		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			4,720.13000	4.72013	4,420,750	17.30		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			2,211.62000	2.21162	2,339,170	17.30		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			3,801.87000	3.80187	3,972,300	17.16		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			4,729.08000	4.72908	4,460,230	17.17		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,767.77000	3.76777	3,937,020	17.17		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,652.31000	4.65231	4,385,820	17.15		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,836.22000	3.83622	4,007,830	17.15		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			4,690.63000	4.69063	4,422,960	17.16		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	5,228
Total for Bond										88,177,457.79	797	352,108
IR CAN On 07/08/2014 Can-Do Interest Rate			142.08761	142.08761	142.04592	142.04592				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
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

Contract 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/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
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			449.60500	449.60500	450.95800	450.95800				13,488,150.00	3	512
GOVI On 06/11/2014 GOVI			456.39400	456.39400	457.77300	457.77300				0.00	0	28
GOVI On 05/02/2015 GOVI			463.56600	463.56600	464.99600	464.99600				0.00	0	0
Total GOVI Future										13,488,150.00	3	540
GOVI On 07/08/2014 GOVI	460.00	Put			90,420.00000	9.04200	103,950,000			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			90,520.00000	9.05200	104,050,000			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			90,320.00000	9.03200	103,850,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			87,630.00000	8.76300	73,840,000			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			87,830.00000	8.78300	74,040,000			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			87,730.00000	8.77300	73,940,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			49,860.00000	4.98600	35,560,000			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	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			50,060.00000	5.00600	35,760,000		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			49,960.00000	4.99600	35,660,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									13,488,150.00	3	540
Total for GOVI									13,488,150.00	3	540
AL12 On 07/08/2014 Index Future			490.01300	490.01300	492.43500	492.43500			0.00	0	0
AL12 On 06/11/2014 Index Future			497.41300	497.41300	499.87600	499.87600			0.00	0	0
AL12 On 05/02/2015 Index Future			505.23000	505.23000	507.76400	507.76400			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			423.02800	423.02800	423.73800	423.73800			0.00	0	0
AL37 On 06/11/2014 Index Future			429.41600	429.41600	430.14100	430.14100			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			495.95700	495.95700	498.01600	498.01600			0.00	0	1
AL7T On 06/11/2014 Index Future			503.44600	503.44600	505.54200	505.54200			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			450.38600	450.38600	451.83000	451.83000			0.00	0	647
ALBI On 06/11/2014 Index Future			457.18700	457.18700	458.65800	458.65800			0.00	0	0
ALBI On 05/02/2015 Index Future			464.37200	464.37200	465.89500	465.89500			0.00	0	0
Total ALBI Future									0.00	0	647
Total For ALBI									0.00	0	647
IGOV On 07/08/2014 Index Future			215.25500	215.25500	215.04100	215.04100			0.00	0	1,268
IGOV On 06/11/2014 Index Future			218.53200	218.53200	218.31700	218.31700			0.00	0	87
IGOV On 05/02/2015 Index Future			221.99200	221.99200	221.78800	221.78800			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			583.47100	583.47100	583.56600	583.56600			0.00	0	210
ILBI On 06/11/2014 Index Future			592.32600	592.32600	592.42800	592.42800			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,213
JIBAR f On 18/06/2014 Jibar Future			5.81000	94.19000	5.81000	94.19000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.86000	94.14000	5.86000	94.14000			0.00	0	545

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 20/08/2014		Jibar Future	6.07000	93.93000	6.06000	93.94000			0.00	0	0
JIBAR F On 17/09/2014		Jibar Future	6.14000	93.86000	6.13000	93.87000			0.00	0	1,000
JIBAR F On 15/10/2014		Jibar Future	6.30000	93.70000	6.26000	93.74000			0.00	0	0
JIBAR F On 19/11/2014		Jibar Future	6.37000	93.63000	6.33000	93.67000			0.00	0	0
JIBAR F On 17/12/2014		Jibar Future	6.50000	93.50000	6.44000	93.56000			0.00	0	0
JIBAR F On 18/03/2015		Jibar Future	6.77000	93.23000	6.71000	93.29000			0.00	0	2,850
JIBAR F On 17/06/2015		Jibar Future	6.99000	93.01000	6.93000	93.07000			0.00	0	5,000
JIBAR F On 16/09/2015		Jibar Future	7.16000	92.84000	7.10000	92.90000			0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	7.34000	92.66000	7.25000	92.75000			0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.48000	92.52000	7.41000	92.59000			0.00	0	0
Total Jibar Future									0.00	0	11,395
Total For JIBAR FUTURE									0.00	0	11,395
Total for Jibar									0.00	0	11,395
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 :									101,665,607.79	800	366,891
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.15885			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	7.20000	102.93103	7.20000	102.91124			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	101.40519			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019		Spot Bond	8.73000	103.94519	8.73000	103.92106		1,746,000,000,000.00		200,000,000	5,000,000,000
Total AA05 SPOT									1,746,000,000,000.00	200,000,000	5,000,000,000
Total For AA05									1,746,000,000,000.00	200,000,000	5,000,000,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	100.98771			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	9.42500	101.62352	9.42500	101.59795			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022		Spot Bond		100.00000	0.00000	100.20841			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.30106			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.59500	95.70286	9.59500	95.67849		5,757,000,000,000.00	600,000,000	300,000,000	
Total AB013 SPOT								5,757,000,000,000.00	600,000,000	300,000,000	
Total For AB013								5,757,000,000,000.00	600,000,000	300,000,000	
AB06 On 27/03/2015 Spot Bond			7.50000	101.98625	7.50000	101.96585		176,250,000,000.00	23,500,000	226,500,000	
Total AB06 SPOT								176,250,000,000.00	23,500,000	226,500,000	
Total For AB06								176,250,000,000.00	23,500,000	226,500,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.64588		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			8.91500	104.33796	8.91500	104.31324		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			1.40000	136.09515	1.40000	136.03088		532,000,000,000.00	380,000,000	190,000,000	
Total ABCPI2 SPOT								532,000,000,000.00	380,000,000	190,000,000	
Total For ABCPI2								532,000,000,000.00	380,000,000	190,000,000	
ABCPI3 On 07/12/2023 Spot Bond			2.22000	127.93886	2.22000	267.44755		0.00	0	0	
Total ABCPI3 SPOT								0.00	0	0	
Total For ABCPI3								0.00	0	0	
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.18597		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	101.93825		0.00	0	0	
Total ABFN06 SPOT								0.00	0	0	
Total For ABFN06								0.00	0	0	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.55789		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	101.62269		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	101.66576		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.10159				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.20343				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.03898				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.96000	105.15246	7.96000	105.13015				0.00	0	560,000,000
Total ABL10A SPOT										0.00	0	560,000,000
Total For ABL10A										0.00	0	560,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.40405				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			7.80500	102.21457	7.80500	102.19326				0.00	0	500,000,000
Total ABL11A SPOT										0.00	0	500,000,000
Total For ABL11A										0.00	0	500,000,000
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.73738				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	100.18680				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	101.21848				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	101.05736				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	101.28101				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	101.50222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.67445				0.00	0	0
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	102.15957				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	101.89121				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			2.92000	128.39126	2.92000	128.32542				0.00	0	696,000,000
Total ABLI03 SPOT										0.00	0	696,000,000
Total For ABLI03										0.00	0	696,000,000
ABLI04 On 11/10/2016 Spot Bond			4.15000	116.28552	4.15000	116.22198				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.90000	102.71499	4.90000	102.65667				0.00	0	900,000,000
Total ABLI05 SPOT										0.00	0	900,000,000
Total For ABLI05										0.00	0	900,000,000
ABLI06 On 19/07/2020 Spot Bond			5.89000	106.15296	5.89000	106.08985				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			11.31500	113.73625	11.31500	113.70168				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.67566				0.00	0	0
Total ABLS2B SPOT										0.00	0	0
Total For ABLS2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.72680				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	101.81623				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	101.90292				0.00	0	270,000,000

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 ABL5 SPOT									0.00	0	270,000,000
Total For ABL5									0.00	0	270,000,000
ABLS1 On 29/06/2019 Spot Bond			4.65000	112.58289	4.65000	112.51979			0.00	0	25,000,000
Total ABL5 SPOT									0.00	0	25,000,000
Total For ABL5									0.00	0	25,000,000
ABN03 On 12/03/2015 Spot Bond			100.00000	65.12584	100.00000	64.96806			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			1.96000	169.10343	1.96000	169.02100			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	158.02459	2.76000	157.94409			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			1.99000	173.75113	1.99000	173.66625			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			1.80000	181.06782	1.80000	180.98036			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			8.31125	74.70854	8.31125	74.65953			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			8.31125	74.70854	8.31125	74.65953			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	101.48770			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	93.32000			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	92.19000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.86000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.70000				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	88.17000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.05030				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	100.97725				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	87.69000				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			7.34500	104.72005	7.34500	104.69930				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	88.59000				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	91.23000				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	88.89000				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	101.25998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.49000	110.17008	7.49000	110.14806				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.01723				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	85.79000				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	85.54000				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			2.46000	96.40085	2.46000	106.87993				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	101.74654	2.49000	154.97688				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.40000	116.25974	2.40000	205.78809				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	84.93000				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			9.77500	90.30288	9.77500	90.23265				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	94.48000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.47000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.42633				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	90.68000				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	101.20000				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	112.84500				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	111.03618	9.63000	111.00750				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	110.83000				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			9.70500	110.47495	9.70500	110.38869				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.13000	89.31240	9.13000	89.24706				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	102.73000				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	99.84000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.80000	109.77009	9.80000	109.68357			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	88.75000			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	99.86133			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	100.69021			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			8.51500	106.45910	8.51500	106.43498		401,056,500,000.00		47,100,000	1,493,300,000
Total ABS10 SPOT								401,056,500,000.00		47,100,000	1,493,300,000
Total For ABS10								401,056,500,000.00		47,100,000	1,493,300,000
ABS11 On 09/04/2021 Spot Bond			9.13500	102.92316	9.13500	102.89804		0.00		0	500,000,000
Total ABS11 SPOT								0.00		0	500,000,000
Total For ABS11								0.00		0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.15000	101.76885	7.15000	101.74942		0.00		0	510,000,000
Total ABS5 SPOT								0.00		0	510,000,000
Total For ABS5								0.00		0	510,000,000
ABS6 On 01/06/2020 Spot Bond			9.13000	95.86907	9.13000	95.84570		18,340,344,000,000.00		2,008,800,000	1,611,200,000
Total ABS6 SPOT								18,340,344,000,000.00		2,008,800,000	1,611,200,000
Total For ABS6								18,340,344,000,000.00		2,008,800,000	1,611,200,000
ABS7 On 11/09/2026 Spot Bond			9.92500	94.14961	9.92500	94.12484		0.00		0	1,900,000,000

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 ABS7 SPOT									0.00	0	1,900,000,000
Total For ABS7									0.00	0	1,900,000,000
ABS9 On 17/03/2016 Spot Bond			7.85000	104.49822	7.85000	104.47636			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.15000	129.94352	2.15000	129.87946			0.00	0	0
Total ABS11 SPOT									0.00	0	0
Total For ABS11									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.03000	214.52535	2.03000	271.40444			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.34000	125.29896	1.34000	127.91261			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			2.04000	127.80609	2.04000	130.18162		408,000,000,000.00	200,000,000	100,000,000	
Total ABS14 SPOT								408,000,000,000.00	200,000,000	100,000,000	
Total For ABS14								408,000,000,000.00	200,000,000	100,000,000	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00303	100.00000	0.00299		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL01L On 30/06/2015 Spot Bond			100.00000	46.90297	100.00000	46.78810		0.00	0	0	
Total ACL01U SPOT								0.00	0	0	
Total For ACL01U								0.00	0	0	
ACL02€ On 15/09/2015 Spot Bond			11.65000	105.09918	11.65000	105.06684		0.00	0	0	
Total ACL028 SPOT								0.00	0	0	
Total For ACL028								0.00	0	0	
ACL02€ On 20/08/2015 Spot Bond			100.00000		0.00000	100.40150		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	4.24091	100.00000	4.23064		0.00	0	0	
Total ACL02U SPOT								0.00	0	0	
Total For ACL02U								0.00	0	0	
ACL03€ On 20/08/2015 Spot Bond			100.00000		0.00000	100.41156		0.00	0	0	
Total ACL033 SPOT								0.00	0	0	
Total For ACL033								0.00	0	0	
ACL03€ On 20/08/2015 Spot Bond			100.00000		0.00000	100.55369		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	25.27781	100.00000	25.21657				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.39145				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.30647	11.00000	63.25219				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	16.17780	100.00000	16.13860				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	101.73075				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	101.90282				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	101.65403				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	101.70587				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	101.72868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.75680				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	102.75680				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.77321				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	101.61257				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	102.77321				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	102.74039				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	89.47599				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	101.58346				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.46343				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.67481				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	101.72642				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	101.74712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.70566				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	101.61258				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.58500	103.85631	9.58500	103.77615				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.78905				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	101.47521				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	83.17045				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	161.84264				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	161.87755				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	101.65396				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	100.31919				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	100.31919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL131 On 26/08/2014 Spot Bond				100.00000	0.00000	100.18143				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL133 On 20/09/2014 Spot Bond				100.00000	0.00000	101.60210				0.00	0	0
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	101.58966				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	102.67753				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	100.03947				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	102.67580				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	102.73476				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	103.32608				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	101.64488				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	103.70812				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.50104				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	101.66020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.62722				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.46126				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.42597				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	101.49448				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	101.62307				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	101.55044				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	101.46749				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	101.49033				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	102.10951	10.23000	102.08183				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	101.51298				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	101.47787				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	116.73118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.67000	104.99657	9.67000	104.96933				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	101.61677				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	113.68070	1.75000	113.75352				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.48825				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.49222				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54642				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59671				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49611				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL176 On 20/09/2014 Spot Bond				100.00000	0.00000	101.58666				0.00	0	0
Total ACL176 SPOT										0.00	0	0
Total For ACL176										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	102.21265				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	103.70390				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.70390				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.56142				0.00	0	10,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL182 SPOT										0.00	0	10,500,000,000
Total For ACL182										0.00	0	10,500,000,000
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.60677				0.00	0	10,000,000,000
Total ACL183 SPOT										0.00	0	10,000,000,000
Total For ACL183										0.00	0	10,000,000,000
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.82457				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.58666				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	101.58040				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	101.66840				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	101.69535				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	101.47771				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	101.50885				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	101.70166				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	101.64297				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	101.75757				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	101.55647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74149				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	104.11759				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75757				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	92.35778				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	101.67716				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	101.67716				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	117.61632				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	118.46029				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	101.45585				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	101.44176				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	100.28040				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	101.48001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	101.48605				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54642				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.45787				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	101.45585				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	101.63533				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	100.49161				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	100.76798				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.60116				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond			100.00000	81.83857	100.00000	81.65548				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	96.81091	100.00000	96.56520				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
ADCP2 On 04/06/2014 Spot Bond			100.00000	69.15335	100.00000	69.15334				0.00	0	0
Total ADCP2U SPOT										0.00	0	0
Total For ADCP2U										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	14.02073	100.00000	13.98676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.23144			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	100.25531			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	100.27117			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.85894			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	100.94650			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.06312			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	100.78897			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			8.25000	97.99333	8.25000	97.97169			0.00	0	2,800,000
Total AHF3A2 SPOT									0.00	0	2,800,000
Total For AHF3A2									0.00	0	2,800,000
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.02117			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	101.19098			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			8.65000	101.62018	8.65000	101.59679		63,145,000,000.00		7,300,000	1,636,000,000
Total AIR01 SPOT								63,145,000,000.00		7,300,000	1,636,000,000
Total For AIR01								63,145,000,000.00		7,300,000	1,636,000,000
AIR02 On 30/04/2023 Spot Bond			9.40000	114.67551	9.40000	114.64674		0.00		0	70,000,000

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 AIR02 SPOT									0.00	0	70,000,000
Total For AIR02									0.00	0	70,000,000
AIR02U On 05/10/2014 Spot Bond			100.00000	92.95965	100.00000	92.65386			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			7.30000	108.35686	7.30000	108.33575			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	89.85515	100.00000	89.63916			0.00	0	0
Total AIR03U SPOT									0.00	0	0
Total For AIR03U									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.51500	98.48826	9.51500	98.46338			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.66441	100.00000	12.63637			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.26500	98.12544	10.26500	98.09874			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	159.80645	2.74000	159.72520			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	101.71635			0.00	0	500,000,000
Total ANG010 SPOT									0.00	0	500,000,000
Total For ANG010									0.00	0	500,000,000
ANG06 On 06/06/2014 Spot Bond			100.00000		0.00000	99.92827			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	100.92833			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
ASN002 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	101.50059			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				100.00000	0.00000	100.13511				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39283				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 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
ASN008 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
ASN009 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	101.51637				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88044				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				100.00000	0.00000	99.87625				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 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
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	102.62000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 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 ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.85683				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	101.35518				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	101.33504				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	101.32639				0.00	300,000,000	800,000,000
Total BAW10 SPOT										0.00	300,000,000	800,000,000
Total For BAW10										0.00	300,000,000	800,000,000
BAW11 On 01/10/2018 Spot Bond			9.14000	104.02930	9.14000	104.00390				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.44744				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	101.84449				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.17912				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	100.57720				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.34740				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			9.70500	99.31288	9.70500	99.28703				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.45500	107.24274	7.45500	107.22129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.43380				0.00	0	1,000,000,000
Total BAW3 SPOT										0.00	0	1,000,000,000
Total For BAW3										0.00	0	1,000,000,000
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.30529				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			7.78500	101.78166	7.78500	101.76049				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			9.06500	104.17756	9.06500	104.15233				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.05229	104.39723	11.05229	103.55618				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.04216	102.50946	11.04216	102.29642				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.07801	102.43839	11.07801	102.25025				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	101.85987				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.11385	102.40193	11.11385	102.17414				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			11.89170	101.80630	11.89170	101.73251				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	101.90409				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.90409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.90416				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.30229	101.56584	11.30229	101.65225				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.23247	103.36955	11.23247	102.24717				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.04216	102.50946	11.04216	102.29642				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.15473	102.76750	11.15473	102.39682				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.32953	97.15596	10.32953	101.87040				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	101.80687				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	101.76518				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	101.76518				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	101.67014				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				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			10.82449	101.08673	10.82449	101.37258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.84000	100.09629	11.84000	100.00006				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71335				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.76500	70.05967	11.76500	97.57218				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.63897				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	86.59651	9.28000	101.60047				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	101.71133				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			11.54000	67.00350	11.54000	100.21170				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	101.66032				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	101.70283				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	101.70283				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63992				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.77123				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	101.65599				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	101.77123				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.70969				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.77132				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.27626				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			14.05229	104.88219	14.05229	104.05932				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.28333	102.93106	15.28333	102.83649				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.17284	102.68909	14.17284	102.55769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.25392				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	102.25392				0.00	0	1,200,000,000
Total BAYB06 SPOT										0.00	0	1,200,000,000
Total For BAYB06										0.00	0	1,200,000,000
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.25392				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	102.33846				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	101.95752				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	16.81007	100.00000	16.77817				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	21.97332	100.00000	21.91951				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	19.99819	100.00000	19.94921				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD30 On 30/06/2035 Spot Bond			100.00000	12.34456	100.00000	12.31433				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD40 On 30/06/2035 Spot Bond			100.00000	12.35279	100.00000	12.32287				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD50 On 30/06/2035 Spot Bond			100.00000	14.92516	100.00000	14.88861				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD60 On 30/06/2035 Spot Bond			100.00000	12.93240	100.00000	12.90072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.83450				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	100.79787				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	7.35538	100.00000	7.31899				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.35538	100.00000	7.31899				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP81U On 06/06/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total BCP81U SPOT										0.00	0	0
Total For BCP81U										0.00	0	0
BCP82U On 24/07/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.93000	105.56731	1.93000	177.51676				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			8.32000	92.42989	8.32000	144.59946				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			8.32000	93.71464	8.32000	144.95165				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			8.70500	96.38936	8.70500	96.36692				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	99.89936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52848				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.14000	98.04889	8.14000	98.02764				0.00	0	700,000,000
Total BEER02 SPOT										0.00	0	700,000,000
Total For BEER02										0.00	0	700,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.62846				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.85238				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.86988				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.92820				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	100.98649				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.14923				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	14.98761	100.00000	14.95090				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	100.66420				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	100.69735				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	100.71156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71629				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	100.77306				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	100.84866				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	14.66047	100.00000	14.62457				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	14.66047	100.00000	14.62457				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.49338				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	101.61216				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	101.64455				0.00	0	500,000,000
Total BG42A3 SPOT										0.00	0	500,000,000
Total For BG42A3										0.00	0	500,000,000
BG42A On 15/03/2017 Spot Bond			8.61500	102.38642	8.61500	102.36295				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	101.74172				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	101.91431				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	10.48012	100.00000	10.45473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.48012	100.00000	10.45473			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			6.27500	103.98662	6.27500	103.96893			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	100.78975			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	98.88092			0.00	0	0
Total BIDC36 SPOT									0.00	0	0
Total For BIDC36									0.00	0	0
BIDC3E On 05/06/2014 Spot Bond				100.00000	0.00000	99.95242			0.00	0	0
Total BIDC38 SPOT									0.00	0	0
Total For BIDC38									0.00	0	0
BIDC3E On 04/09/2014 Spot Bond				100.00000	0.00000	98.35230			0.00	0	0
Total BIDC39 SPOT									0.00	0	0
Total For BIDC39									0.00	0	0
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	97.63210			0.00	0	0
Total BIDC40 SPOT									0.00	0	0
Total For BIDC40									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.24455			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	100.28395			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	100.20654			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.21708			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	100.23622			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.31542			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	100.52231			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	45.53639	100.00000	45.42608			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	20.61452	100.00000	20.56404			0.00	0	7,340,000,000
Total BUS01U SPOT									0.00	0	7,340,000,000
Total For BUS01U									0.00	0	7,340,000,000
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.50716			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.33366			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			7.60500	103.27239	7.60500	103.25152			0.00	0	0
Total CBL06 SPOT									0.00	0	0
Total For CBL06									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.71500	110.49409	9.71500	110.46561			0.00	0	270,000,000
Total CBL08 SPOT									0.00	0	270,000,000
Total For CBL08									0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.06697			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			9.36500	102.82734	9.36500	102.80177		32,777,500,000.00		3,500,000	626,500,000
Total CBL11 SPOT								32,777,500,000.00		3,500,000	626,500,000
Total For CBL11								32,777,500,000.00		3,500,000	626,500,000
CBL12 On 06/09/2018 Spot Bond			11.45000	102.33162	11.45000	102.30066			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	100.92437			0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL13 SPOT										0.00	0	300,000,000
Total For CBL13										0.00	0	300,000,000
CBL14 On 01/02/2019 Spot Bond			11.70000	103.39371	11.70000	103.36123				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	100.49140				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			9.60500	100.03659	9.60500	100.01109				0.00	0	39,500,000
Total CBL16 SPOT										0.00	0	39,500,000
Total For CBL16										0.00	0	39,500,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.33521				0.00	0	300,000,000
Total CBL17 SPOT										0.00	0	300,000,000
Total For CBL17										0.00	0	300,000,000
CBL18 On 23/08/2019 Spot Bond			12.14000	98.98962	12.14000	98.95740				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.68217				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	102.29752				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	100.57655				0.00	196,000,000	0
Total CBL21 SPOT										0.00	196,000,000	0
Total For CBL21										0.00	196,000,000	0
CBL22 On 06/05/2020 Spot Bond			10.45500	92.20915	10.45500	92.18362				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.15000	119.75910	10.15000	119.72653				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.00000	109.85689	10.00000	109.82744				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			9.33000	114.72838	9.33000	114.69995				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	500,000,000
Total For CCT03										0.00	0	500,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.85509				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			11.96500	102.35338	11.96500	102.32106				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	100.46021				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	101.93050				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	100.63365				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.61338				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	101.84452				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	99.95287				0.00	0	1,470,000,000
Total CIG01 SPOT										0.00	0	1,470,000,000
Total For CIG01										0.00	0	1,470,000,000
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.04398				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.53932				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.53373				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.56325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN155 On 14/02/2015 Spot Bond				100.00000	0.00000	100.48244				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	101.65405				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN175 On 20/03/2016 Spot Bond				100.00000	0.00000	102.62686				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	102.10852				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.31345	10.11000	104.28503				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	102.10852				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.16334				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN187 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
CLN190 On 23/08/2016 Spot Bond			2.76000	117.87896	2.76000	117.81887				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 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
CLN193 On 29/08/2021 Spot Bond			3.14000	114.91557	3.14000	117.76845				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.15381	8.25000	102.13136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.10852				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	102.10852				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	123.00021	3.10000	117.35808				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	122.80650	2.40000	117.17545				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.34621				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	101.21720				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.98283				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.55000	101.06017	8.55000	101.03706				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	101.33229				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.31415				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.84448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.89907				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.60000	101.16429	8.60000	101.14101				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.60000	101.16429	8.60000	101.14101				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 15/06/2014 Spot Bond				100.00000	0.00000	103.59229				0.00	0	0
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN22(On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.65000	99.97310	8.65000	99.94985				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.69553				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.87384				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.92856				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.92856				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 20/06/2014 Spot Bond			100.17539	104.00579	100.17539	103.73235				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN23(On 15/06/2016 Spot Bond				100.00000	0.00000	102.27032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.42153				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	101.71953				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.17951				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.19081				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.58234	9.35000	102.55644				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.58234	9.35000	102.55644				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.17944				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.17993				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.29183				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	99.76074				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	100.28633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.72751				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.72751				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.72751				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.72751				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.72751				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.82409				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.96727				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.09221				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.09221				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.09221				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.09221				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.97643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.47000	102.51785	9.47000	102.49207				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	100.26645				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	100.68138				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	101.93405				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	100.20939				0.00	0	0
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	101.52629				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	101.51624				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	102.06123				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.26204				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.21580				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	102.27136				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	105.14056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	99.90148				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 21/06/2015 Spot Bond				100.00000	0.00000	101.40914				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28(On 27/06/2015 Spot Bond				100.00000	0.00000	101.32903				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				100.00000	0.00000	101.47599				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28(On 20/06/2017 Spot Bond				100.00000	0.00000	101.70732				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN28(On 20/06/2017 Spot Bond				100.00000	0.00000	101.70732				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN28(On 20/06/2017 Spot Bond				100.00000	0.00000	101.70732				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN28(On 20/06/2017 Spot Bond				100.00000	0.00000	101.70732				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				100.00000	0.00000	100.92534				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.00000	0.00000	100.65935				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.92679				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.66387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.90924				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	101.52403				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	101.64480				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	101.38811				0.00	0	200,000,000
Total CLN295 SPOT										0.00	0	200,000,000
Total For CLN295										0.00	0	200,000,000
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.81373				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52408				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	101.52408				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	101.47312				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	120.47353				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	103.28889				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	121.04199				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	119.91513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	120.64165				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	117.17790				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	117.44630				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	100.43608				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.05500	92.37896	11.05500	92.35196				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.57500	93.87759	11.57500	93.84889				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	101.40496				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	101.78169				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	100.42601				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	100.81810				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	100.76065				0.00	0	300,000,000
Total CLN320 SPOT										0.00	0	300,000,000
Total For CLN320										0.00	0	300,000,000
CLN320 On 30/04/2018 Spot Bond			8.80500	100.83579	8.80500	100.82289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55647				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	102.47210				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	101.63091				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	101.66108				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.77768				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.62296				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	102.27185				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.27185				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.27185				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.90296				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 21/06/2014 Spot Bond				100.00000	0.00000	101.33045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.77652				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40496				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	103.69089				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	103.73520				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 23/06/2014 Spot Bond				100.00000	0.00000	101.32797				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.72918				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	102.07291				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	101.41348				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	102.42609				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	101.98565				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	101.50886				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	101.72139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72189				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	100.42893				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	101.31845				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	101.37087				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	100.72752				0.00	0	0
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	100.18380				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	100.18380				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	100.10080				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	102.35969				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	100.19753				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	100.19113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.69924				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	100.81287				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	101.41156				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	103.22541	10.55000	102.14598				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			10.23500	105.14306	10.23500	104.06670				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.49837				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67769				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			12.37500	107.34728	12.37500	106.01401				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	100.70630				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.40500	105.73462	12.40500	105.69785				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			10.83500	105.12602	10.83500	105.09179				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	100.70630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.75280				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	101.97534				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.46017				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.14347				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	100.97488				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	100.96276				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.75500	102.00666	9.75500	101.97428				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	101.16822				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond			100.00000	0.92234	100.00000	100.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.45980	7.01000	39.05589				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	154.92810				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.70500	96.38936	8.70500	134.51015				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			8.32000	32.93763	8.32000	144.59946				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			8.32000	33.35129	8.32000	144.95165				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	90.36975				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	90.28740				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.21130				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.21130				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.71624				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.60013				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62300				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58666				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.43774				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96906				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.98018				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	100.20946				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.14114				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			9.10000	108.26306	9.10000	105.82955				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.06500	99.78592	9.06500	99.76161				0.00	0	710,000,000
Total COJ04 SPOT										0.00	0	710,000,000
Total For COJ04										0.00	0	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.36500	110.60271	10.36500	110.57201				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			8.45000	103.17370	8.45000	103.15025				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			9.95500	106.14254	9.95500	106.11452				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			10.36500	94.39603	10.36500	94.36997				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.05000	95.77095	11.05000	95.74281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.05000	88.80302	11.05000	88.77678				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	100.30957				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	100.14355				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL004 On 01/03/2015 Spot Bond				100.00000	0.00000	100.03767				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	100.64833				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			11.27500	102.75031	11.27500	103.04228				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	10.38991	100.00000	10.36475				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	100.72692				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			8.34000	97.04038	8.34000	97.01883				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	100.11444				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	99.98343				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	0.00000	100.19630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG52 SPOT									0.00	0	0
Total For DENG52									0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	69.78685	100.00000	69.65809			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.90599			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	100.46048			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	101.55018			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	102.06889			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	101.39343			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	101.73147			0.00	0	0
Total DRD03 SPOT									0.00	0	0
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.81564			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			7.33000	113.80596	7.33000	113.78346			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			8.60500	106.78933	8.60500	106.76448		258,150,000,000.00		30,000,000	4,003,000,000
Total DV22 SPOT								258,150,000,000.00		30,000,000	4,003,000,000
Total For DV22								258,150,000,000.00		30,000,000	4,003,000,000
DV23 On 27/02/2023 Spot Bond			9.11500	107.92941	9.11500	107.90284		18,915,448,000,000.00		2,075,200,000	11,124,800,000
Total DV23 SPOT								18,915,448,000,000.00		2,075,200,000	11,124,800,000
Total For DV23								18,915,448,000,000.00		2,075,200,000	11,124,800,000
DV24 On 18/02/2024 Spot Bond			9.22500	105.77755	9.22500	105.75120		249,420,937,500.00		27,037,500	27,037,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV24 SPOT									249,420,937,500.00	27,037,500	27,037,500
Total For DV24									249,420,937,500.00	27,037,500	27,037,500
DV29 On 18/02/2029 Spot Bond			9.81500	105.15012	9.81500	105.12230			31,437,059,270,500.00	3,202,960,700	3,244,230,100
Total DV29 SPOT									11,437,059,270,500.00	3,202,960,700	3,244,230,100
Total For DV29									11,437,059,270,500.00	3,202,960,700	3,244,230,100
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	99.88219			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	99.91928			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	100.29052			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.39968			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			8.25500	129.52100	8.25500	129.49207			0.00	0	2,000,000,000
Total E170 SPOT									0.00	0	2,000,000,000
Total For E170									0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.39987			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
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	104.39094	0.10000	134.55905			0.00	0	2,050,000,000

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 EL15 SPOT										0.00	0	2,050,000,000
Total For EL15										0.00	0	2,050,000,000
EL28 On 02/05/2028 Spot Bond			1.93000	121.66964	1.92000	121.75348				0.00	0	4,700,000,000
Total EL28 SPOT										0.00	0	4,700,000,000
Total For EL28										0.00	0	4,700,000,000
EL29 On 19/11/2029 Spot Bond			1.93000	109.41404	1.93000	109.36083				0.00	0	1,600,000,000
Total EL29 SPOT										0.00	0	1,600,000,000
Total For EL29										0.00	0	1,600,000,000
EL30 On 29/07/2030 Spot Bond			2.07500	108.55086	2.07500	108.49755				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.10000	100.14756	2.10000	100.09838				0.00	0	19,100,000,000
Total EL31 SPOT										0.00	0	19,100,000,000
Total For EL31										0.00	0	19,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.85500	106.90082	9.85500	106.87242				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.70500	107.42425	9.70500	107.39659				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.10000	100.54758	10.10000	100.52066				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			10.50500	90.71735	10.50500	94.29876				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.66500	101.43831	10.66500	101.31641				0.00	0	4,666,666,200
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.31656				0.00	0	500,000,000
Total EPF001 SPOT										0.00	0	500,000,000
Total For EPF001										0.00	0	500,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC01 On 12/09/2014 Spot Bond				100.00000	0.00000	99.84814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC08 On 06/11/2014 Spot Bond				100.00000	0.00000	100.48124				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC09 On 19/11/2014 Spot Bond				100.00000	0.00000	100.24590				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC10 On 19/02/2015 Spot Bond				100.00000	0.00000	100.24776				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185 On 11/06/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ205 On 10/09/2014 Spot Bond			100.00000	79.00433	100.00000	78.83369				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206 On 15/10/2014 Spot Bond			100.00000	75.93579	100.00000	75.78331				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207 On 14/08/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208 On 11/07/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602				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	128.31492	3.00000	128.24879				0.00	0	0
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.51000	106.89435	11.51000	106.86131				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	105.28710				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	100.85253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.64755				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.12000	96.75335	10.12000	96.72726				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.29030				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.10490				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	100.36453				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	100.33648				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	100.28505				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	100.37096				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	100.31288				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.31271				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.32142				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.26458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.27575			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.26235			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.27166			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.91000	103.01581	6.91000	102.99670			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.88000	105.64461	7.88000	105.62230	180,215,600,000.00		22,870,000	8,026,370,000	
Total ES18 SPOT							180,215,600,000.00		22,870,000	8,026,370,000	
Total For ES18							180,215,600,000.00		22,870,000	8,026,370,000	
ES23 On 25/01/2023 Spot Bond			8.64500	111.72615	8.64500	111.70003	2,344,764,331,000.00		271,227,800	8,678,805,600	
Total ES23 SPOT							2,344,764,331,000.00		271,227,800	8,678,805,600	
Total For ES23							2,344,764,331,000.00		271,227,800	8,678,805,600	
ES26 On 02/04/2026 Spot Bond			8.91000	93.70024	8.91000	93.67793	1,128,897,000,000.00		126,700,000	30,572,900,000	
Total ES26 SPOT							1,128,897,000,000.00		126,700,000	30,572,900,000	
Total For ES26							1,128,897,000,000.00		126,700,000	30,572,900,000	
ES33 On 15/09/2033 Spot Bond			9.79000	81.96352	9.73500	82.34357	53,390,114,503,000.00		5,453,535,700	139,284,435,700	
Total ES33 SPOT							53,390,114,503,000.00		5,453,535,700	139,284,435,700	
Total For ES33							53,390,114,503,000.00		5,453,535,700	139,284,435,700	
ES42 On 25/04/2042 Spot Bond			9.96500	87.20906	9.96500	87.18590			0.00	0	38,500,000,000
Total ES42 SPOT									0.00	0	38,500,000,000
Total For ES42									0.00	0	38,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.32947			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	100.34015			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.18375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95794				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	101.40624				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	100.12681				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	101.00093				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	101.52584				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	11.12927	100.00000	11.10231				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	10.83071	100.00000	10.80447				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	101.51655				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	101.57945				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	101.70521				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.83092				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			6.75000	102.56531	6.75000	102.54670				0.00	0	858,086,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB03 SPOT									0.00	0	858,086,300
Total For FRB03									0.00	0	858,086,300
FRB05 On 21/12/2018 Spot Bond			9.54000	100.10486	9.54000	100.07924			0.00	0	1,823,600,000
Total FRB05 SPOT									0.00	0	1,823,600,000
Total For FRB05									0.00	0	1,823,600,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.51783			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	101.51776			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	100.85186			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.95403			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond			100.00000	0.02082	100.00000	0.02075		160,000,000,000,000.00	1,600,000,000	174,300,000,000	
Total FRB12 SPOT								160,000,000,000,000.00	1,600,000,000	174,300,000,000	
Total For FRB12								160,000,000,000,000.00	1,600,000,000	174,300,000,000	
FRB13 On 02/06/2026 Spot Bond			100.00000	0.00370	100.00000	0.00369		0.00	0	14,800,000,000	
Total FRB13 SPOT								0.00	0	14,800,000,000	
Total For FRB13								0.00	0	14,800,000,000	
FRB14 On 02/06/2026 Spot Bond			100.00000	10.07207	100.00000	10.04978		0.00	0	12,500,000,000	
Total FRB14 SPOT								0.00	0	12,500,000,000	
Total For FRB14								0.00	0	12,500,000,000	
FRBC2 On 21/12/2018 Spot Bond			11.34000	107.75344	11.34000	107.72080		5,307,120,000,000.00	468,000,000	409,800,000	
Total FRBC21 SPOT								5,307,120,000,000.00	468,000,000	409,800,000	
Total For FRBC21								5,307,120,000,000.00	468,000,000	409,800,000	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.28850		0.00	0	0	
Total FRBC22 SPOT								0.00	0	0	
Total For FRBC22								0.00	0	0	
FRBI22 On 31/01/2022 Spot Bond			2.14000	128.62165	2.14000	129.29306		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			2.06000	129.52894	2.06000	270.77506		0.00	0	0	

Contract 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	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.17000	103.49645	2.17000	109.85298				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	101.98122	2.47000	155.33459				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			2.29000	118.14722	2.29000	209.13092				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			7.76000	109.83016	7.76000	109.80744				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			7.91100	61.02117	7.91100	60.34859				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			9.47600	39.01135	9.47600	38.10322				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	37.74056	9.71000	36.80984				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	59.88531	100.00000	59.77169				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.28153				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	100.27386				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	100.27386				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	99.97251				0.00	0	0

Contract 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	100.26931				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	101.92368				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	102.20129				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	101.65411				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	101.82417				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	102.18722				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	100.32081	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	100.32081	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	102.16893				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	101.75757				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	101.67113				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	101.96138				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	101.72742				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	100.25775	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	101.84198				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	102.28953				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	102.21936				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	16.38440	100.09221	16.34468				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	101.56050				0.00	0	0

Contract 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	113.64446				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	101.91511				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	102.15146				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	100.25226				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	105.77898				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	101.78260				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	101.80337				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	101.63954				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	101.63694				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	102.16921				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	101.53557				0.00	0	0

Contract 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	101.51790				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	101.60677				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	55.50592	13.22500	55.48630				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	101.51019				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	101.51221				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	102.31755				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	101.58465				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			3.41500	94.59614	3.41500	97.71276				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	101.65705				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	101.65705				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	102.19480				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	101.40496				0.00	0	0

Contract 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	99.66007				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	102.95066				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	101.55647				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	101.51824				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	100.67054				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	101.79175				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	100.42446				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	100.66338				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	100.80817				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	102.06889				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	101.62085				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	102.06688				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 FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.50014				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	100.25651				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	101.63694				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	101.63694				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	101.54980				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	101.24512				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.31725				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	101.07632				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	101.07632				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	101.28909				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	101.06172				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	101.05715				0.00	0	0

Contract 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	101.04385				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	101.04684				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	101.02306				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	100.92537				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	101.02306				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	100.92146				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	100.63120				0.00	180,000,000	90,000,000
Total FRC204 SPOT										0.00	180,000,000	90,000,000
Total For FRC204										0.00	180,000,000	90,000,000
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24134				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 22/07/2014 Spot Bond				100.00000	0.00000	100.99210				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	101.78877				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	101.77844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.90583				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.51934				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	100.78615				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.38000	118.72784	3.38000	118.83184				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	101.81161				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	101.83027				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.36000	109.18823	3.36000	118.99270				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			1.68000	99.50992	1.68000	123.94113				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.38000	106.37339	3.38000	118.83184				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			2.66000	102.79605	2.66000	123.68326				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			2.73000	103.66087	2.73000	128.29295				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	100.88547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	101.60517				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	102.42129				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	102.46442				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	101.57106				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	101.79921				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	104.83355				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	102.10595				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	102.02721				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	101.68319				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	102.24874				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	101.68118				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	104.16379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	97.81376				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	94.46269				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD001 On 14/03/2016 Spot Bond				100.00000	0.00000	101.49375				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	10.03376	100.00000	10.00946				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	21.17597	100.00000	21.12467				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			4.80000	145.68938	4.80000	145.60736				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	101.21765				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	101.56309				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	102.74277				0.00	3,600,000,000	1,800,000,000
Total FRJ16 SPOT										0.00	3,600,000,000	1,800,000,000
Total For FRJ16										0.00	3,600,000,000	1,800,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.58139				0.00	2,000,000,000	1,000,000,000
Total FRJ17 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ17										0.00	2,000,000,000	1,000,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.20330				0.00	0	500,000,000
Total FRJ18 SPOT										0.00	0	500,000,000
Total For FRJ18										0.00	0	500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.54570				0.00	0	44,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ19 SPOT										0.00	0	44,700,000
Total For FRJ19										0.00	0	44,700,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.35518				0.00	0	44,700,000
Total FRJ20 SPOT										0.00	0	44,700,000
Total For FRJ20										0.00	0	44,700,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.45363				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	95.74132				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			2.44000	99.10163	2.44000	130.38283				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	100.82067				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	101.21793	10.38000	101.13247				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	101.21793	10.38000	101.13247				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	103.12000				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	100.55897				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	100.76971				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			2.58000	97.04892	2.58000	105.28107				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			2.60000	199.19767	2.60000	199.87554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.55000	105.91626	2.55000	105.84856				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.00563				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			2.63000	198.28490	2.63000	199.00662				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	100.85681				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			2.27000	108.37794	2.27000	108.81739				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			2.57000	124.54100	2.57000	260.33714				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			2.07000	129.42887	2.07000	270.56565				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			2.79000	122.46036	2.79000	255.98325				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.51000	102.60973	2.51000	126.06509				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	100.73734				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.04000	130.37333	2.04000	126.32499				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	100.92607				0.00	280,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS56 SPOT										0.00	280,000,000	0
Total For FRS56										0.00	280,000,000	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.19476				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.62117				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			2.42000	105.36459	2.42000	105.31185				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	16.63924	104.97509	16.59715				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	22.23729	101.07593	22.18291				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	13.51328	100.44759	13.48042				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	101.42520				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	20.45700	100.76967	20.40709				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.12000	113.21872	2.12000	113.16303				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			2.13000	99.45613	2.13000	110.27032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.44359				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.16000	99.17392	2.16000	109.95715				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	100.15956				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			2.27000	127.44674	2.27000	337.55126				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	101.09000				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	100.57499				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	100.54355				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	100.51673				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	100.16562				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.07633				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.16850				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.91500	102.78422	5.91500	102.76779				0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.80000	103.40270	6.80000	103.38390			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			7.63000	102.52435	7.63000	102.50348			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.06500	103.10447	8.06500	103.08232			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			8.25000	108.77767	8.25000	108.75364			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			8.79500	101.37571	8.79500	101.35200		122,250,500,000.00		13,900,000	786,100,000
Total FRX19 SPOT								122,250,500,000.00		13,900,000	786,100,000
Total For FRX19								122,250,500,000.00		13,900,000	786,100,000
FRX20 On 01/10/2020 Spot Bond			8.98500	100.41698	8.98500	100.39287		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			9.59500	91.27076	9.59500	91.20105		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			9.73000	106.47814	9.73000	106.45035		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			9.98000	97.75307	9.98000	98.27348		0.00		0	500,000,000
Total FRX26 SPOT								0.00		0	500,000,000
Total For FRX26								0.00		0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.28500	96.49562	10.28500	96.46889		0.00		0	0
Total FRX31 SPOT								0.00		0	0
Total For FRX31								0.00		0	0
FRX45 On 14/04/2045 Spot Bond			10.59500	77.63572	10.59500	77.61383		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	101.34282				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	101.39475				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	101.41550				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	101.46735				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	101.55033				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	101.61256				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	101.88212				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	100.25414				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	100.26751				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.27954				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	100.28240				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	100.29044				0.00	0	0

Contract 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	100.30253				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	100.31260				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	100.35685				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	101.38570				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	101.12924				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			9.41500	101.57395	9.41500	101.54842				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	100.45836				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	99.75407				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	99.08766				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	100.70506				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	100.72037				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	100.74994				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	100.78661				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	100.83750				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	99.90532				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.24084				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.98509				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	102.92498				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	101.25299				0.00	0	100,000,000
Total GRT05 SPOT										0.00	0	100,000,000
Total For GRT05										0.00	0	100,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.86794				0.00	0	0

Contract 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	100.29530				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	100.00000				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	100.16107				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.10721				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.52681				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	100.97640				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	101.31290				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	99.82960				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	100.65184				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	100.66085				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	100.62414				0.00	0	0

Contract 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	100.40993				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	100.87587				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			8.12743	101.77301	8.12743	99.00905				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	100.91673				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			8.48011	101.81338	8.48011	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	100.96924			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			8.93031	101.86873	8.93031	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.03338			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	100.99962			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.11415			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	101.15473			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	100.34279			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	102.92185	9.89000	102.89440			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			8.33500	110.05182	8.33500	110.02700		16,798,359,000,000.00	2,015,400,000	6,001,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20 SPOT									16,798,359,000,000.00	2,015,400,000	6,001,800,000
Total For HWAY20									16,798,359,000,000.00	2,015,400,000	6,001,800,000
HWAY2 On 07/12/2023 Spot Bond			1.86000	131.54977	1.86000	275.00400			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.86000	134.56032	1.86000	275.00400			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			9.70000	99.21902	9.70000	99.19307		46,560,000,000.00		4,800,000	7,689,100,000
Total HWAY34 SPOT									46,560,000,000.00	4,800,000	7,689,100,000
Total For HWAY34									46,560,000,000.00	4,800,000	7,689,100,000
HWAY3 On 31/07/2035 Spot Bond			9.62500	99.80796	9.62500	99.78205			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	60.82179	100.00000	60.67445			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	15.79013	100.00000	15.75188			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	90.65675	100.00000	90.36241			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	42.31642	100.00000	42.21278			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	21.60030	100.00000	21.54740			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	13.95288	100.00000	13.91908			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	64.47340	100.00000	64.31374			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			1.52000	117.02783	1.52000	116.97213		937,308,912,000.00		616,650,600	63,240,001,300

Contract 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									937,308,912,000.00	616,650,600	63,240,001,300
Total For I2025									937,308,912,000.00	616,650,600	63,240,001,300
I2038 On 31/01/2038 Spot Bond			1.82000	121.04304	1.82000	120.98442			30,348,546,410,000.00	16,675,025,500	78,380,108,900
Total I2038 SPOT									10,348,546,410,000.00	16,675,025,500	78,380,108,900
Total For I2038									10,348,546,410,000.00	16,675,025,500	78,380,108,900
I2046 On 31/03/2046 Spot Bond			1.92000	119.52727	1.92000	119.46915			8,387,017,344,000.00	4,368,238,200	95,064,119,100
Total I2046 SPOT									8,387,017,344,000.00	4,368,238,200	95,064,119,100
Total For I2046									8,387,017,344,000.00	4,368,238,200	95,064,119,100
I2050 On 31/12/2050 Spot Bond			2.00000	126.46815	2.00000	126.40630			1,936,025,200,000.00	968,012,600	33,054,006,300
Total I2050 SPOT									1,936,025,200,000.00	968,012,600	33,054,006,300
Total For I2050									1,936,025,200,000.00	968,012,600	33,054,006,300
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.05000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.65000	104.34642	7.65000	104.32514			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.47681			0.00	260,000,000	0
Total IBL13 SPOT									0.00	260,000,000	0
Total For IBL13									0.00	260,000,000	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.67050			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			8.15000	104.30416	8.15000	104.28153			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			8.31500	107.53671	8.31500	107.51290			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	100.30407			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			4.65000	116.99075	4.65000	116.92521			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			7.97000	103.02060	7.97000	102.99836			0.00	0	0

Contract 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	100.55650			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	100.58894			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			1.50000	102.20816	1.50000	127.39068			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.11000	105.45004	2.11000	129.55890			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.60075			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	102.50052			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.43500	102.57222	8.43500	102.54906			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.94829			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	103.20787			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	100.37987			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			8.97000	100.08548	8.97000	100.06136			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			9.44500	93.41688	9.44500	93.39307		60,448,000,000.00	6,400,000	24,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL46 SPOT										60,448,000,000.00	6,400,000	24,200,000
Total For IBL46										60,448,000,000.00	6,400,000	24,200,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.84275				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.51500	97.48067	8.51500	97.45846				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			9.49500	101.28269	9.49500	101.23213				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	100.64493				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	100.66393				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			7.91000	101.20403	7.91000	101.18234				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			8.75000	100.59197	8.75000	100.56818				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	100.73485				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	100.40610				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			8.08500	103.64937	8.08500	103.62667				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			8.71000	104.61988	8.71000	104.59525				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			9.86500	105.42987	9.86500	105.40182				0.00	0	0

Contract 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	101.21413				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	100.75666				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	0.00421	100.00000	0.00420				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	100.78780				0.00	0	600,000,000
Total IDCG01 SPOT										0.00	0	600,000,000
Total For IDCG01										0.00	0	600,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.82288				0.00	0	570,000,000
Total IDCG02 SPOT										0.00	0	570,000,000
Total For IDCG02										0.00	0	570,000,000
IDCG03 On 22/10/2020 Spot Bond			9.10500	97.34459	9.10500	97.32091				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	100.63620	5.00000	100.62262				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	100.63620	5.00000	100.62262				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	101.71992	5.00000	101.70604				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	100.63620	5.00000	100.62262				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	100.89727	4.00000	100.88641				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	102.26850				0.00	0	0

Contract 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	102.19055				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	101.59228				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.63737	9.20000	107.61093				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	101.40918				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.40918				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	100.36459				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.13565	100.00000	7.11837				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	100.76670				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	100.49991				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	100.37704				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			9.65000	101.40836	9.65000	101.38240				0.00	0	840,000,000
Total IN04 SPOT										0.00	0	840,000,000
Total For IN04										0.00	0	840,000,000
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.12605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.42325				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	100.07991				0.00	0	4,564,000,000
Total IN09 SPOT										0.00	0	4,564,000,000
Total For IN09										0.00	0	4,564,000,000
IN191U On 16/05/2017 Spot Bond			100.00000	9.01690	100.00000	8.99506				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	98.11828	100.00000	97.85523				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	97.36091	100.00000	97.10933				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	91.25000	100.00000	91.02244				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	81.17101	100.00000	81.17101				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	98.64865	100.00000	99.83390				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	94.73127	100.00000	94.48960				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	97.63779	100.00000	96.87500				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	93.91196	100.00000	93.21631				0.00	0	0
Total IN429U SPOT										0.00	0	0
Total For IN429U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	89.25692	100.00000	88.62835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	85.03531	100.00000	84.46460				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	81.19500	100.00000	99.17355				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	95.90551	100.00000	95.15625				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	90.89552	100.00000	90.22223				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	86.38298	100.00000	85.77465				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.91924	5.90000	99.82251				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			5.90000	99.69382	5.90000	99.59752				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			6.00000	99.57442	6.00000	99.47673				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			6.00000	99.46046	6.00000	99.36299				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			6.00000	99.23332	6.00000	99.13629				0.00	0	0
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.10000	98.99084	6.10000	98.89267				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			6.10000	98.87633	6.10000	98.77840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	98.64812	6.10000	98.55063				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.59476				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			11.05229	103.62781	11.05229	103.03357				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			11.05229	101.92067	11.05229	101.87867				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	101.64456				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	99.83875				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	101.61154				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	101.10714	6.50000	101.08947				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	101.70732				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	101.23194				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	97.42372				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.54306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.89012				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	101.54661				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	101.09747				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	102.72343				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.25445				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	101.24439				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	101.38352				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	100.79057				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.47568				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	100.35889				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.28025				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	100.27701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.08402				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	101.24993				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	100.82729				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	100.43114				0.00	0	0
Total ING252 SPOT										0.00	0	0
Total For ING252										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.09041				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.64332				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.11868				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	100.48288				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	97.26854				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	96.56085	100.00000	96.30607				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	91.25000	100.00000	91.02244				0.00	0	0
Total IP270U SPOT										0.00	0	0
Total For IP270U										0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.99811				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.01884				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.03271				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			8.66000	101.60275	8.66000	101.57921				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	100.79167				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			9.65500	98.97870	9.65500	98.95335				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.74336				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			8.91500	104.24347	8.91500	104.21877				0.00	0	18,100,000
Total IPL6 SPOT										0.00	0	18,100,000
Total For IPL6										0.00	0	18,100,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.14760				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	101.12893				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.61392				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.22167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.67444			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			8.83000	106.44982	8.83000	106.42455			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	103.59234			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	99.95560			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.20000	97.91344	3.20000	120.28850			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	135.99405	3.65000	135.77666		365,000,000,000.00	100,000,000	100,000,000	
Total IV019 SPOT								365,000,000,000.00	100,000,000	100,000,000	
Total For IV019								365,000,000,000.00	100,000,000	100,000,000	
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.41643			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.21858			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.10517			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	99.82724			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.54531			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.52000	96.07558	3.52000	96.76030			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.52000	95.99549	3.52000	102.18324				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	99.84061				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	100.50361				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	101.42325				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			10.54000	111.32626	10.54000	111.29519				0.00	0	400,000,000
Total IV08 SPOT										0.00	0	400,000,000
Total For IV08										0.00	0	400,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.90992				0.00	0	500,000,000
Total IV09 SPOT										0.00	0	500,000,000
Total For IV09										0.00	0	500,000,000
IV19A On 31/03/2028 Spot Bond			3.65000	135.99405	3.65000	135.77666				0.00	0	11,000,000
Total IV19A SPOT										0.00	0	11,000,000
Total For IV19A										0.00	0	11,000,000
IV424U On 12/06/2014 Spot Bond			100.00000	99.56553	100.00000	99.29859				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	94.25289	100.00000	94.01367				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	96.12403	100.00000	96.80156				0.00	0	0
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	92.53842	100.00000	91.86296				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	88.00857	100.00000	87.39740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV430U SPOT										0.00	0	0
Total For IV430U										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	99.82992	100.00000	99.01830				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	94.41861	100.00000	93.69231				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	84.48555	100.00000	84.00000				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.12728				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	100.85372				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	100.24221				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.88698	5.90000	99.79030				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			6.00000	99.54183	6.00000	99.44420				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			6.00000	99.42795	6.00000	99.33054				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			6.00000	99.31432	6.00000	99.21714				0.00	0	0
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.10000	98.95809	6.10000	98.86000				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.10000	98.50196	6.10000	98.40476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.49094				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	100.72781				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.14748				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	101.14918				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	100.44917				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	100.27843				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.27768				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	100.03688				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.01894				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.02587				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.03974				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.97733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87003				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	100.72243				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	101.54989				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	100.39065				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.16368				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.16199				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	101.26915				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	100.98567				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	100.79558				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	100.64440				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	57.42411	100.00000	57.28499				0.00	0	0

Contract 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	100.72878				0.00	0	1,000,000,000
Total JDG01 SPOT										0.00	0	1,000,000,000
Total For JDG01										0.00	0	1,000,000,000
JDG02L On 22/01/2015 Spot Bond			100.00000	60.47469	100.00000	60.32658				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	101.52910				0.00	0	300,000,000
Total JDG03 SPOT										0.00	0	300,000,000
Total For JDG03										0.00	0	300,000,000
JDG03L On 21/02/2016 Spot Bond			100.00000	21.74856	100.00000	21.69587				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	101.06371				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	84.01826	100.00000	83.82688				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	82.67625	100.00000	82.49374				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	59.38887	100.00000	59.24341				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	68.07921	100.00000	67.95005				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	58.85248	100.00000	58.70991				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	66.22483	100.00000	66.06440				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	83.13253	100.00000	82.88288				0.00	0	0

Contract 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	102.09393			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	100.81777			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			8.70000	138.84901	8.70000	138.81688			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	101.74882			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	101.47579			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	100.13943			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.16109			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.70461			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			9.01500	98.69436	9.01500	98.67033		171,285,000,000.00	19,000,000	1,431,000,000	
Total LGL02 SPOT								171,285,000,000.00	19,000,000	1,431,000,000	
Total For LGL02								171,285,000,000.00	19,000,000	1,431,000,000	
LGL03 On 03/04/2018 Spot Bond			9.16500	70.96216	9.16500	96.44047		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.59500	100.81133	9.59500	100.78524		0.00	0	19,300,000	
Total LGL04 SPOT								0.00	0	19,300,000	
Total For LGL04								0.00	0	19,300,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.74496		0.00	0	0	

Contract 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			10.65000	99.83973	10.65000	99.81127				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.72091				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	100.26113				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	100.27836				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	100.29899				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	100.89794				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	99.93484				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	99.93628				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	98.73904				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	97.76006				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	99.14672				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	0.00000	98.68763				0.00	0	0

Contract 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	69.84321	100.00000	69.71070				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	84.01826	100.00000	83.82688				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	101.63606				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	62.92256	100.00000	62.77013				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	83.78378	100.00000	83.22148				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	98.91599	100.00000	98.64865				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	96.30607	100.00000	96.05263				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.20210				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.92286				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	101.79013				0.00	0	3,000,000,000
Total MBF029 SPOT										0.00	0	3,000,000,000
Total For MBF029										0.00	0	3,000,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.25768				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.55246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	99.90422			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	100.18724			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	100.39199			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	100.51107			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	100.85597			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	100.88184			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	98.57143	100.00000	98.22064			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	57.73700	100.00000	57.59713			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	25.15548	100.00000	25.09454			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	61.41475	100.00000	61.26597			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			8.89000	101.77745	8.89000	101.75327		30,226,000,000.00		3,400,000	126,600,000
Total MBSA01 SPOT								30,226,000,000.00		3,400,000	126,600,000
Total For MBSA01								30,226,000,000.00		3,400,000	126,600,000
MBSA0 On 15/04/2019 Spot Bond			8.78000	101.70777	8.78000	101.68389		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.81619				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	99.82956				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	100.94951				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	101.02350				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	101.03081				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.06734				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	102.71431				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	102.85331				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			8.25000	102.12091	8.25000	102.09835				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			8.96000	105.28476	8.96000	105.25927				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			9.78000	105.37047	9.78000	105.34269				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.57000	101.11765	6.57000	105.71566		1,314,000,000,000.00		200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MET01 SPOT									1,314,000,000,000.00	200,000,000	100,000,000
Total For MET01									1,314,000,000,000.00	200,000,000	100,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.40510			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	101.45699			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			9.79500	103.93362	9.79500	103.91977			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			7.66500	102.87211	7.66500	102.85108			0.00	0	5,074,200,000
Total MGL01 SPOT									0.00	0	5,074,200,000
Total For MGL01									0.00	0	5,074,200,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.09428			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			9.17500	99.11844	9.17500	99.09415			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	101.56011			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.65500	105.00736	9.65500	104.13857		3,625,452,500,000.00		375,500,000	615,500,000
Total MMIG02 SPOT								3,625,452,500,000.00		375,500,000	615,500,000
Total For MMIG02								3,625,452,500,000.00		375,500,000	615,500,000
MMS01 On 10/12/2016 Spot Bond			100.00000	10.60799	100.00000	10.58229			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	100.09022			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.87500	99.10968	8.87500	99.08618		63,900,000,000.00		7,200,000	82,800,000
Total MQB02 SPOT								63,900,000,000.00		7,200,000	82,800,000
Total For MQB02								63,900,000,000.00		7,200,000	82,800,000
MTN02 On 13/07/2014 Spot Bond			6.05500	104.43665	6.05500	104.41944			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN02 SPOT									0.00	0	0
Total For MTN02									0.00	0	0
MTN03 On 13/07/2015 Spot Bond			7.75000	105.35674	7.75000	105.33461			0.00	0	90,000,000
Total MTN03 SPOT									0.00	0	90,000,000
Total For MTN03									0.00	0	90,000,000
MTN04 On 13/07/2017 Spot Bond			8.81500	107.48870	8.81500	107.46309		50,245,500,000.00		5,700,000	524,300,000
Total MTN04 SPOT								50,245,500,000.00		5,700,000	524,300,000
Total For MTN04								50,245,500,000.00		5,700,000	524,300,000
N4A211On 14/08/2020 Spot Bond			100.89771	6.21170	100.89771	6.19653			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	6.29478	100.61875	6.27945			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
N4A311On 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	100.40187			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.40750			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	100.41017			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B505 On 14/08/2020 Spot Bond				100.00000	0.00000	100.44437			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.48399				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.39850	100.00000	0.39753				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.39850	100.00000	0.39753				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.23000	94.76558	9.23000	94.74235				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.60000	101.14927	7.60000	101.12843				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.31500	98.30029	9.31500	98.27597				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.92266				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.10500	103.33269	9.10500	103.30769				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.34964				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.56500	103.06843	9.56500	103.04226				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.61779				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	100.44099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.32051			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	100.72186			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	100.29426			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	101.34293			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			7.35000	106.16152	7.35000	106.14069		24,990,000,000.00	3,400,000	666,600,000	
Total NBK2A SPOT								24,990,000,000.00	3,400,000	666,600,000	
Total For NBK2A								24,990,000,000.00	3,400,000	666,600,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.36211		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			8.79000	113.45992	8.79000	113.43341		93,174,000,000.00	10,600,000	439,400,000	
Total NBK3A SPOT								93,174,000,000.00	10,600,000	439,400,000	
Total For NBK3A								93,174,000,000.00	10,600,000	439,400,000	
NBK4 On 28/10/2024 Spot Bond			10.87500	34.18637	10.87500	34.15738		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			7.75000	102.82244	7.75000	102.80109		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	100.88752		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	100.93403		0.00	0	0	
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	
NBK9A On 23/03/2016 Spot Bond			8.10000	103.93040	8.10000	103.90798		36,450,000,000.00	4,500,000	445,500,000	

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 NBK9A SPOT										36,450,000,000.00	4,500,000	445,500,000
Total For NBK9A										36,450,000,000.00	4,500,000	445,500,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.37958				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	101.03869				0.00	0	550,000,000
Total NCLN48 SPOT										0.00	0	550,000,000
Total For NCLN48										0.00	0	550,000,000
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	102.58490				0.00	0	550,000,000
Total NCLN54 SPOT										0.00	0	550,000,000
Total For NCLN54										0.00	0	550,000,000
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.23118				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.06391				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.03905				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	89.94748				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.03678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.81403				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	100.88445				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	100.73702				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	101.12279				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	86.18495				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	101.46412				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	100.42197				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	101.52440				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.44140				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	101.15318				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.39054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.34108				0.00	6,200,000,000	3,100,000,000
Total NCLN79 SPOT										0.00	6,200,000,000	3,100,000,000
Total For NCLN79										0.00	6,200,000,000	3,100,000,000
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.34008				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	100.66481				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	101.55647				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.04500	107.03230	10.04500	105.94776				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	101.54642				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.08000	105.71901	10.08000	104.72459				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	101.55647				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	101.39143				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	99.96177				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			8.60000	104.57338	8.60000	104.54945				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.91977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.11215				0.00	4,000,000,000	3,000,000,000
Total NED14 SPOT										0.00	4,000,000,000	3,000,000,000
Total For NED14										0.00	4,000,000,000	3,000,000,000
NED15 On 08/04/2024 Spot Bond			10.17000	104.80500	10.17000	103.56737				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	101.23145				0.00	0	800,000,000
Total NED16 SPOT										0.00	0	800,000,000
Total For NED16										0.00	0	800,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.98486				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			12.26500	109.98474	12.26500	109.94916				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	110.06561				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	100.00000				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	99.99986				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.08000	164.06977	2.08000	163.98922				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			8.84500	105.74160	8.84500	105.71632				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	99.90086				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	99.86211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.47500	104.59042	9.47500	104.64782				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.25148				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.48060				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.23748				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.24628				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.24102				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.67500	104.57558	9.67500	105.60558				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.24633				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.25153				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.24803				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			9.87500	104.56091	9.87500	104.61184				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.25861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.25503				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.25679				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	100.32123				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.30001				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.26203				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			8.65000	113.31860	8.65000	113.29239				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.05500	119.69566	9.05500	119.66686				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			1.97500	170.25997	1.97500	170.17691				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.42000	122.28792	9.42000	122.25717				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	100.77442				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	100.68293				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	101.44243				0.00	7,400,000,000	3,700,000,000

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 NTC15 SPOT									0.00	7,400,000,000	3,700,000,000
Total For NTC15									0.00	7,400,000,000	3,700,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.45040			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.15374			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.15910			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.16143			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.14424			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	15.93218	100.00000	15.89358			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	41.38368	100.00000	41.28233			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			6.88000	103.60504	6.88000	103.58589		1,501,904,000,000.00		218,300,000	101,700,000
Total OML01 SPOT								1,501,904,000,000.00		218,300,000	101,700,000
Total For OML01								1,501,904,000,000.00		218,300,000	101,700,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.64641	100.00000	14.61093			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	98.91000			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	64.16598	100.00000	64.00883			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	100.39622			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72126				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.96330				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.09732				0.00	0	0
Total PNP17 SPOT										0.00	0	0
Total For PNP17										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.82358				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.60272				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.53298				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.39069				0.00	0	0
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	101.36761				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	101.54726				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	101.44314				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	101.39489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62929				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	101.50606				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	101.44523				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	101.71995				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	101.57945				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	101.50396				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	100.67386				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	100.69336				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.70214				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	100.72163				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.80537				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	100.82483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.75411				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			6.65000	104.80240	6.65000	104.78366				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			6.42500	98.23619	6.42500	98.21921				0.00	0	0
Total R009P SPOT										0.00	0	0
Total For R009P										0.00	0	0
R010P On 21/12/2025 Spot Bond			8.12000	39.89814	8.12000	39.88942				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			6.66000	111.22472	6.65000	111.21774			637,331,686,000,000.00	1,747,347,100,000	799,575,093,000	
Total R157 SPOT									17,331,686,000,000.00	747,347,100,000	799,575,093,000	
Total For R157									17,331,686,000,000.00	747,347,100,000	799,575,093,000	
R158 On 15/09/2015 Spot Bond			6.65000	111.23752	6.65000	111.21774			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			6.55000	92.09825	6.55000	92.08212			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			6.65000	117.23757	6.65000	117.21672			0.00	0	0	
Total R159 SPOT									0.00	0	0	
Total For R159									0.00	0	0	
R159P On 15/09/2016 Spot Bond			6.48000	86.48313	6.48000	86.46815			0.00	0	0	
Total R159P SPOT									0.00	0	0	
Total For R159P									0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.37000	121.12954	8.30000	121.70194			286,562,082,354,000.00	1,467,928,564,200	919,830,099,900	
Total R186 SPOT									16,562,082,354,000.00	467,928,564,200	919,830,099,900	
Total For R186									16,562,082,354,000.00	467,928,564,200	919,830,099,900	
R187P On 21/12/2026 Spot Bond			8.04000	37.20266	8.04000	37.19460			0.00	0	0	
Total R187P SPOT									0.00	0	0	
Total For R187P									0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.96000	34.74281	7.96000	34.73536			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.57000	281.67945	1.57000	281.54504			32,110,830,060,000.00	20,452,758,000	32,437,432,800
Total R197 SPOT									32,110,830,060,000.00	20,452,758,000	32,437,432,800
Total For R197									32,110,830,060,000.00	20,452,758,000	32,437,432,800
R201 On 21/12/2014 Spot Bond			6.03000	105.41954	6.05500	105.38889			85,626,000,000,000.00	14,200,000,000	76,910,881,800
Total R201 SPOT									15,626,000,000,000.00	14,200,000,000	76,910,881,800
Total For R201									15,626,000,000,000.00	14,200,000,000	76,910,881,800
R202 On 07/12/2033 Spot Bond			1.79000	225.50928	1.80000	225.06480			176,371,139,233,000.00	98,531,362,700	154,562,164,900
Total R202 SPOT									176,371,139,233,000.00	98,531,362,700	154,562,164,900
Total For R202									176,371,139,233,000.00	98,531,362,700	154,562,164,900
R2023 On 28/02/2023 Spot Bond			8.23500	99.04378	8.16500	99.44529			468,460,945,500,000.00	421,185,300,000	379,779,999,900
Total R2023 SPOT									468,460,945,500,000.00	421,185,300,000	379,779,999,900
Total For R2023									468,460,945,500,000.00	421,185,300,000	379,779,999,900
R203 On 15/09/2017 Spot Bond			7.33000	104.45768	7.31500	104.48104			289,486,328,000,000.00	721,621,600,000	580,959,230,200
Total R203 SPOT									289,486,328,000,000.00	721,621,600,000	580,959,230,200
Total For R203									289,486,328,000,000.00	721,621,600,000	580,959,230,200
R2030 On 31/01/2030 Spot Bond			8.84500	95.65496	8.84500	95.63209			264,159,659,484,000.00	142,923,647,200	340,717,244,400
Total R2030 SPOT									264,159,659,484,000.00	142,923,647,200	340,717,244,400
Total For R2030									264,159,659,484,000.00	142,923,647,200	340,717,244,400
R2037 On 31/01/2037 Spot Bond			9.13500	96.88224	9.13500	96.85834			444,988,687,500,000.00	48,712,500,000	182,923,800,000
Total R2037 SPOT									444,988,687,500,000.00	48,712,500,000	182,923,800,000
Total For R2037									444,988,687,500,000.00	48,712,500,000	182,923,800,000
R204 On 21/12/2018 Spot Bond			7.57000	105.27000	7.54000	105.36336			383,553,026,467,000.00	182,767,903,100	438,901,941,000
Total R204 SPOT									383,553,026,467,000.00	182,767,903,100	438,901,941,000
Total For R204									383,553,026,467,000.00	182,767,903,100	438,901,941,000
R2048 On 28/02/2048 Spot Bond			9.23500	97.27977	9.23500	97.25591			504,660,427,500,000.00	54,646,500,000	266,790,900,000
Total R2048 SPOT									504,660,427,500,000.00	54,646,500,000	266,790,900,000
Total For R2048									504,660,427,500,000.00	54,646,500,000	266,790,900,000
R207 On 15/01/2020 Spot Bond			7.85500	100.10865	7.79500	100.35161			010,562,069,100,000.00	510,574,420,000	533,644,100,000
Total R207 SPOT									10,562,069,100,000.00	510,574,420,000	533,644,100,000
Total For R207									10,562,069,100,000.00	510,574,420,000	533,644,100,000
R208 On 31/03/2021 Spot Bond			8.01500	94.65403	7.95500	94.93237			845,964,857,487,500.00	355,079,832,500	1,033,933,650,900
Total R208 SPOT									15,964,857,487,500.00	355,079,832,500	1,033,933,650,900
Total For R208									15,964,857,487,500.00	355,079,832,500	1,033,933,650,900
R209 On 31/03/2036 Spot Bond			9.11000	74.21117	9.05500	74.60146			103,269,718,000,000.00	450,413,800,000	742,820,466,700

Contract 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 SPOT									13,269,718,000,000.00	450,413,800,000	742,820,466,700
Total For R209									13,269,718,000,000.00	450,413,800,000	742,820,466,700
R210 On 31/03/2028 Spot Bond			1.76000	168.91790	1.75000	169.03367			58,036,888,096,000.00	32,975,504,600	32,109,251,200
Total R210 SPOT									18,036,888,096,000.00	32,975,504,600	32,109,251,200
Total For R210									18,036,888,096,000.00	32,975,504,600	32,109,251,200
R211 On 31/01/2017 Spot Bond			0.80000	129.87119	0.80000	129.81194			47,503,031,520,000.00	59,378,789,400	57,694,828,200
Total R211 SPOT									17,503,031,520,000.00	59,378,789,400	57,694,828,200
Total For R211									17,503,031,520,000.00	59,378,789,400	57,694,828,200
R212 On 31/01/2022 Spot Bond			1.54000	134.92318	1.54000	134.85890			57,089,922,890,000.00	37,071,378,500	85,536,220,000
Total R212 SPOT									17,089,922,890,000.00	37,071,378,500	85,536,220,000
Total For R212									17,089,922,890,000.00	37,071,378,500	85,536,220,000
R213 On 28/02/2031 Spot Bond			8.92000	85.29744	8.86500	85.69445			924,739,273,132,000.00	103,670,322,100	391,097,079,900
Total R213 SPOT									14,739,273,132,000.00	103,670,322,100	391,097,079,900
Total For R213									14,739,273,132,000.00	103,670,322,100	391,097,079,900
R214 On 28/02/2041 Spot Bond			9.17000	75.22732	9.17000	75.20899			678,386,513,000,000.00	73,978,900,000	637,338,809,100
Total R214 SPOT									18,386,513,000,000.00	73,978,900,000	637,338,809,100
Total For R214									18,386,513,000,000.00	73,978,900,000	637,338,809,100
R226C On 15/09/2014 Spot Bond			6.02500	98.34418	6.02500	98.32822			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.71000	95.00006	6.71000	94.98302			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.55000	92.09825	6.55000	92.08212			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.47000	89.30056	6.47000	89.28511			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			6.48000	86.48313	6.48000	86.46815			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			6.11000	99.73288	6.11000	99.71623			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			6.06000	96.80474	6.06000	96.78887			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.62000	93.42691	6.62000	93.41020				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			6.49000	90.60948	6.49000	90.59359				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			6.47000	87.79638	6.47000	87.78102				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			6.53000	84.91953	6.53000	84.90454				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			7.29000	80.41609	7.29000	80.40028				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			7.34000	77.45549	7.34000	77.44015				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			7.54500	74.11872	7.54500	74.10365				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			7.52500	71.48683	7.52500	71.47232				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.50500	68.96168	7.50500	68.94772				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			7.49500	66.50301	7.49500	66.48957				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			7.75500	63.13784	7.75500	63.12464				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			7.73500	60.85768	7.73500	60.84500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.87500	58.03818	7.87500	58.02587				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			7.84500	55.96123	7.84500	55.94940				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			7.81500	53.97420	7.81500	53.96283				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			7.78500	52.07277	7.78500	52.06185				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			7.74500	50.29663	7.74500	50.28613				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			7.70500	48.59981	7.70500	48.58972				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			8.24000	44.44013	8.24000	44.43028				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			8.20000	42.85491	8.20000	42.84545				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.16000	41.34214	8.16000	41.33306				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.12000	39.89814	8.12000	39.88942				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.08000	38.51941	8.08000	38.51103				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.04000	37.20266	8.04000	37.19460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.00000	35.94477	8.00000	35.93703				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			7.96000	34.74281	7.96000	34.73536				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	101.29034				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.20921				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	101.30288				0.00	0	2,500,000,000
Total RCSB05 SPOT										0.00	0	2,500,000,000
Total For RCSB05										0.00	0	2,500,000,000
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.16613				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	16.45599	100.00000	16.41612				0.00	0	1,980,000,000
Total RCSB1U SPOT										0.00	0	1,980,000,000
Total For RCSB1U										0.00	0	1,980,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.09393	100.00000	6.07901				0.00	0	100,000,000
Total RCSB2U SPOT										0.00	0	100,000,000
Total For RCSB2U										0.00	0	100,000,000
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.66775	100.00000	20.61768				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	99.96345				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	101.26746				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	99.86607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.15252				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	101.92536				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	101.26112				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.31248				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	100.86471				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	100.29867				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.00691				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	100.61271				0.00	1,600,000,000	800,000,000
Total RES18 SPOT										0.00	1,600,000,000	800,000,000
Total For RES18										0.00	1,600,000,000	800,000,000
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	99.90597				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	101.07736				0.00	0	540,000,000
Total RES25 SPOT										0.00	0	540,000,000
Total For RES25										0.00	0	540,000,000
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.85816				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.13798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.90273				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	100.00000				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	100.61520				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	101.91512				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	101.06245				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	100.95349				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	100.95349				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.02415				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	102.25868				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	99.83875				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	106.39777	12.35000	106.36255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88867				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	13.31412	100.00000	13.28186				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	99.87501				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	100.37125				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	101.05841				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	100.94564				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	100.21626				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.28445	100.00000	2.27898				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	15.51107	100.00000	15.47308				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	22.88502	100.00000	22.82958				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.57289	100.00000	13.52332				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	22.84562	100.00000	22.79027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72301				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	101.49706				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			9.25500	104.78369	9.25500	104.75779			41,647,500,000.00	4,500,000	775,500,000	
Total RW21 SPOT									41,647,500,000.00	4,500,000	775,500,000	
Total For RW21									41,647,500,000.00	4,500,000	775,500,000	
RW23 On 10/12/2023 Spot Bond			9.41500	91.12686	9.41500	100.43556			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			10.01500	84.64440	10.01500	101.57602			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.80410			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			7.90000	106.77824	7.90000	106.75575			0.00	0	2,700,000,000	
Total SBK12 SPOT									0.00	0	2,700,000,000	
Total For SBK12									0.00	0	2,700,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.19693			0.00	0	0	
Total SBK13 SPOT									0.00	0	0	
Total For SBK13									0.00	0	0	
SBK14 On 01/12/2017 Spot Bond			9.36500	100.96433	9.36500	100.93910			0.00	0	3,910,000,000	
Total SBK14 SPOT									0.00	0	3,910,000,000	
Total For SBK14									0.00	0	3,910,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.89468			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	101.69853			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	100.76378			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.91194			0.00	0	300,000,000
Total SBK18 SPOT									0.00	0	300,000,000
Total For SBK18									0.00	0	300,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.89555			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			7.75000	102.02877	7.75000	102.00769		50,375,000,000.00		6,500,000	1,043,500,000
Total SBK7 SPOT								50,375,000,000.00		6,500,000	1,043,500,000
Total For SBK7								50,375,000,000.00		6,500,000	1,043,500,000
SBK9 On 10/04/2018 Spot Bond			9.14000	98.90983	9.14000	98.88568		38,388,000,000.00		4,200,000	375,800,000
Total SBK9 SPOT								38,388,000,000.00		4,200,000	375,800,000
Total For SBK9								38,388,000,000.00		4,200,000	375,800,000
SBN27 On 15/09/2015 Spot Bond			8.11000	109.39182	8.11000	109.36819		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			7.97000	109.56685	7.97000	109.54358		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			7.90000	109.65452	7.90000	109.63143		0.00		0	0
Total SBN31 SPOT								0.00		0	0
Total For SBN31								0.00		0	0
SBN33 On 15/09/2017 Spot Bond			8.71500	100.51533	8.71500	100.49204		0.00		0	0
Total SBN33 SPOT								0.00		0	0
Total For SBN33								0.00		0	0
SBN34 On 15/09/2015 Spot Bond			8.04500	109.47303	8.04500	109.44957		0.00		0	0
Total SBN34 SPOT								0.00		0	0
Total For SBN34								0.00		0	0
SBN35 On 15/09/2015 Spot Bond			8.01000	109.51680	8.01000	109.49343		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	101.53648		0.00		0	0
Total SBN45 SPOT								0.00		0	0
Total For SBN45								0.00		0	0
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	100.00000		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 SBN49 SPOT										0.00	0	0
Total For SBN49										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.76256				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	101.27585				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			8.36500	103.30580	8.36500	103.28279				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.08834				0.00	0	1,800,000,000
Total SBS15 SPOT										0.00	0	1,800,000,000
Total For SBS15										0.00	0	1,800,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.42849				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	105.54444				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.10500	110.08033	9.10500	110.05340				0.00	0	1,000,000,000
Total SBS19 SPOT										0.00	0	1,000,000,000
Total For SBS19										0.00	0	1,000,000,000
SBS20 On 15/05/2026 Spot Bond			9.95000	101.25112	9.95000	101.22440				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.43904				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	100.73032				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.43998				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.23737				0.00	6,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS24 SPOT									0.00	6,000,000,000	5,000,000,000
Total For SBS24									0.00	6,000,000,000	5,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.64000	101.19681	8.64000	101.17356		20,985,696,000,000.00	2,428,900,000	3,441,100,000	
Total SBS25 SPOT								20,985,696,000,000.00	2,428,900,000	3,441,100,000	
Total For SBS25								20,985,696,000,000.00	2,428,900,000	3,441,100,000	
SBS26L On 28/02/2017 Spot Bond			100.00000	10.90993	100.00000	10.88551		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			9.70500	105.54334	9.70500	105.51572		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	100.95807		0.00	0	0	
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			9.00000	94.45002	9.00000	94.42743		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			9.65500	94.94563	9.65500	94.92131		0.00	0	18,400,000	
Total SBS4 SPOT								0.00	0	18,400,000	
Total For SBS4								0.00	0	18,400,000	
SBS9 On 07/07/2016 Spot Bond			7.70000	111.73676	7.70000	111.71345		86,240,000,000.00	11,200,000	318,800,000	
Total SBS9 SPOT								86,240,000,000.00	11,200,000	318,800,000	
Total For SBS9								86,240,000,000.00	11,200,000	318,800,000	
SBSI11 On 07/12/2023 Spot Bond			2.10000	129.12922	2.10000	269.93859		0.00	0	230,000,000	
Total SBSI11 SPOT								0.00	0	230,000,000	
Total For SBSI11								0.00	0	230,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.44500	103.60027	1.44500	127.56981		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.62000		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SHF01 On 15/12/2016 Spot Bond			100.00000	10.48012	100.00000	10.45473			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				159.84302	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			2.07000	112.08951	2.07000	125.55226			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.10714	6.50000	101.08947			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	99.70194			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	101.32065			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	102.98230			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			9.34500	102.23155	9.34500	102.20590		58,873,500,000.00	6,300,000	273,700,000	
Total SHS05 SPOT								58,873,500,000.00	6,300,000	273,700,000	
Total For SHS05								58,873,500,000.00	6,300,000	273,700,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.73600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.10664				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.39454				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.30098				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	100.58883				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	13.98676	100.00000	13.95288				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.84665				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	55.81068	100.00000	55.63644				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.95000	106.25193	7.95000	106.22904				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.14000	99.92268	9.14000	101.09002				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			8.66500	100.65436	8.66500	100.63117				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.30079				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.27659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61710				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	100.27854				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	100.72546				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.41500	106.45353	8.41500	106.42942				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.05358				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.42637				0.00	2,000,000,000	1,000,000,000
Total SSA04 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SSA04										0.00	2,000,000,000	1,000,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.97604				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.50500	94.69973	9.50500	94.67571			2,082,545,500,000.00		219,100,000	2,972,200,000
Total SSA06 SPOT									2,082,545,500,000.00		219,100,000	2,972,200,000
Total For SSA06									2,082,545,500,000.00		219,100,000	2,972,200,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.03984				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	101.51124				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	100.84115				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			9.56300	87.33994	9.56300	87.31765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.62500	87.06200	9.62500	87.03964				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.30000	104.74383	7.30000	104.72321				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			9.05500	95.00466	9.05500	94.98142				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.63400				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.49500	101.12889	8.49500	101.10603				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.27000	108.56566	2.27000	108.81739				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.49000	101.82568	8.49000	101.75592				0.00	0	0
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	100.61788				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	100.18240				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			9.72000	110.36321	9.72000	110.27691				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	100.03489				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	99.67213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN02(On 18/09/2014 Spot Bond				100.00000	0.00000	101.54891				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN02(On 28/02/2031 Spot Bond			10.09500	77.06300	10.09500	77.00115				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02(On 21/01/2019 Spot Bond				100.00000	0.00000	100.88608				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02(On 16/01/2019 Spot Bond				100.00000	0.00000	100.33016				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY106(On 10/06/2014 Spot Bond				100.00000	0.00000	99.87118				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	99.75596				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	99.73942				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY107(On 09/06/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY107(On 21/07/2014 Spot Bond				100.00000	0.00000	99.19636				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	87.11217	100.00000	86.90476				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108(On 05/06/2014 Spot Bond				100.00000	0.00000	99.95114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88608				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY108€ On 10/06/2014 Spot Bond				100.00000	0.00000	99.86992				0.00	0	0
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.82009				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	98.85183				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.82007				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY108€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.75532				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	98.73879				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	0.00000	99.70561				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	98.72219				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109€ On 18/06/2014 Spot Bond				100.00000	0.00000	99.73819				0.00	0	0
Total SY1095 SPOT										0.00	0	0
Total For SY1095										0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.65707				0.00	0	0
Total SY1096 SPOT										0.00	0	0
Total For SY1096										0.00	0	0
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	98.67326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1098 On 23/06/2014 Spot Bond				100.00000	0.00000	99.65740				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.59384				0.00	0	0
Total SY1100 SPOT										0.00	0	0
Total For SY1100										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.60469				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1102 On 30/06/2014 Spot Bond				100.00000	0.00000	99.54213				0.00	0	0
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	98.55530				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.11000	108.90595	7.11000	108.88517				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.90000	102.30470	8.90000	102.28036				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	94.96759	100.00000	94.73368				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	89.19209	100.00000	88.97717				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	26.54658	100.00000	26.48227				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	100.78301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.59818				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	100.23661				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	100.03504				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.21790				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	101.35326				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	101.42592				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	99.74536				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	97.49252				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	0.00000	96.98564				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	100.65450				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			7.90000	104.61025	7.90000	104.58786				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.79007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.81214				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	102.97125	7.83000	102.94941				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.77794				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	100.80552				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	102.54244				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	100.77794				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	100.80552				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	80.29999	7.16000	102.69810				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	100.85953				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	100.85513				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	100.96077				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	100.94648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.37647				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.32744				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77683				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81214				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.31106	8.73000	103.28668				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77352				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80552				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.01000	92.88804	9.01000	100.34852				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91069				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95686				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86174				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00429				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95857				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95417				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	101.08852				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	101.30018				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	101.30454				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	101.52722				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 18/07/2016 Spot Bond				100.00000	0.00000	100.85899				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	6.49771	101.06155	6.48164				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond				100.00000	0.00000	100.77352				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	101.08951				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.87275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.91678				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	101.38082				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.23415				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	100.84147				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	100.85315				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	100.84147				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	100.85315				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	100.85899				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	100.83446				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	100.85315				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	100.91739				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	100.91739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.91739				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.01076				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	101.03409				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	101.00493				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	101.47052				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	101.49955				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	101.48794				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			8.40000	104.15402	8.40000	104.13061			54,600,000,000.00		6,500,000	1,273,500,000
Total TL15 SPOT									54,600,000,000.00		6,500,000	1,273,500,000
Total For TL15									54,600,000,000.00		6,500,000	1,273,500,000
TL20 On 22/02/2020 Spot Bond			9.94500	85.03570	9.94500	84.98342			0.00		0	40,000,000
Total TL20 SPOT									0.00		0	40,000,000
Total For TL20									0.00		0	40,000,000
TN17 On 14/11/2017 Spot Bond			8.15500	103.77142	8.15500	103.74888			16,879,219,000,000.00		2,069,800,000	4,160,200,000
Total TN17 SPOT									16,879,219,000,000.00		2,069,800,000	4,160,200,000
Total For TN17									16,879,219,000,000.00		2,069,800,000	4,160,200,000
TN20 On 17/09/2020 Spot Bond			9.20500	108.32931	9.20500	108.30282			24,447,559,500,000.00		2,655,900,000	28,477,099,900
Total TN20 SPOT									24,447,559,500,000.00		2,655,900,000	28,477,099,900
Total For TN20									24,447,559,500,000.00		2,655,900,000	28,477,099,900
TN20U On 14/04/2020 Spot Bond			100.00000	0.76730	100.00000	0.76488			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.41500	109.38958	9.41500	109.36224				0.00	0	10,280,000,000
Total TN23 SPOT										0.00	0	10,280,000,000
Total For TN23										0.00	0	10,280,000,000
TN25 On 19/08/2025 Spot Bond			9.55000	102.41532	9.55000	102.38894			10,361,750,000,000.00	1,085,000,000	14,780,000,000	
Total TN25 SPOT									10,361,750,000,000.00	1,085,000,000	14,780,000,000	
Total For TN25									10,361,750,000,000.00	1,085,000,000	14,780,000,000	
TN27 On 14/11/2027 Spot Bond			9.55000	95.65749	9.55000	95.63323			6,002,175,000,000.00	628,500,000	2,951,000,000	
Total TN27 SPOT									6,002,175,000,000.00	628,500,000	2,951,000,000	
Total For TN27									6,002,175,000,000.00	628,500,000	2,951,000,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.54604			0.00	0	0	
Total TNF16 SPOT									0.00	0	0	
Total For TNF16									0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.31930			0.00	1,013,234,000	2,000,000,000	
Total TNF18 SPOT									0.00	1,013,234,000	2,000,000,000	
Total For TNF18									0.00	1,013,234,000	2,000,000,000	
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.43674			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	100.39602			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	100.40634			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	100.40733			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	100.45791			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	100.56272			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	101.26361			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.10022			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	101.12391			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.83572			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	100.89349			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.13841	10.00000	100.11071			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.13496	9.75000	100.10795			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.13430	100.00000	10.10730			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond			100.00000	0.01063	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total TRAA1 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For TRAA1								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
TRAA2 On 14/06/2024 Spot Bond			100.00000	0.01063	100.00000	100.00000		010,000,000,000,000.00	20,100,000,000	20,100,000,000	
Total TRAA2 SPOT								10,000,000,000,000.00	20,100,000,000	20,100,000,000	
Total For TRAA2								10,000,000,000,000.00	20,100,000,000	20,100,000,000	
TRAB1 On 14/06/2024 Spot Bond			100.00000	0.01662	100.00000	100.00000		700,000,000,000,000.00	7,000,000,000	5,000,000,000	
Total TRAB1 SPOT								10,000,000,000,000.00	7,000,000,000	5,000,000,000	
Total For TRAB1								10,000,000,000,000.00	7,000,000,000	5,000,000,000	
TRAC1 On 14/06/2024 Spot Bond			100.00000	0.01063	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total TRAC1 SPOT								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For TRAC1								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
TRAD1 On 14/06/2024 Spot Bond			100.00000	0.01063	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond			100.00000	0.01063	100.00000	100.00000			55,000,000,000,000.00	550,000,000	550,000,000
Total TRAE1 SPOT									55,000,000,000,000.00	550,000,000	550,000,000
Total For TRAE1									55,000,000,000,000.00	550,000,000	550,000,000
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.06852			0.00	0	0
Total TSP150 SPOT									0.00	0	0
Total For TSP150									0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.37646			0.00	0	0
Total TSP152 SPOT									0.00	0	0
Total For TSP152									0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.18713			0.00	0	0
Total TSP153 SPOT									0.00	0	0
Total For TSP153									0.00	0	0
TSP154 On 12/06/2014 Spot Bond				100.00000	0.00000	99.84815			0.00	0	0
Total TSP154 SPOT									0.00	0	0
Total For TSP154									0.00	0	0
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.19356			0.00	0	0
Total TSP155 SPOT									0.00	0	0
Total For TSP155									0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.13465			0.00	0	0
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	98.86868			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	95.24668			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				102.30214	0.00000	98.64579			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	94.81054			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	94.85459			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.15319				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	94.68552				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	94.45944				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	97.68629				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	94.23619				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	93.54641				0.00	40,000,000	40,000,000
Total TSP167 SPOT										0.00	40,000,000	40,000,000
Total For TSP167										0.00	40,000,000	40,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	12.22927	100.00000	12.19965				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	100.30436				0.00	0	0
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	100.86662				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	100.80816				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	100.79996				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.77141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.66247				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	100.29934				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.11641				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.89990				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.13099				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.80785				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.11699				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.35500	109.34687	9.35500	109.31971				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.94588				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	101.38417				0.00	0	18,400,000,000
Total UTR043 SPOT										0.00	0	18,400,000,000
Total For UTR043										0.00	0	18,400,000,000
UTR40 On 10/09/2017 Spot Bond			9.65500	103.75760	9.65500	103.73101				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	101.15085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.18675			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	100.52178			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	100.53916			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	100.53996			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	101.30720			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	101.34434			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.01000	110.20514	7.01000	110.18450			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.28000	240.00544	1.28000	239.89277			0.00	0	6,400,000
Total WS05 SPOT									0.00	0	6,400,000
Total For WS05									0.00	0	6,400,000
WSP1 On 28/05/2015 Spot Bond			6.97000	102.08053	6.97000	102.06153			0.00	0	600,000,000
Total WSP1 SPOT									0.00	0	600,000,000
Total For WSP1									0.00	0	600,000,000
WSP2 On 28/05/2017 Spot Bond			7.82000	103.27402	7.82000	103.25249		42,228,000,000,000.00	5,400,000,000	12,700,000,000	
Total WSP2 SPOT								12,228,000,000,000.00	5,400,000,000	12,700,000,000	
Total For WSP2								12,228,000,000,000.00	5,400,000,000	12,700,000,000	
WSP3 On 28/05/2019 Spot Bond			8.09500	103.84050	8.09500	103.81811			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			8.42000	102.87309	8.42000	102.85003			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.49500	102.80991	8.49500	102.78666			0.00	0	2,500,000,000
Total WSP5 SPOT									0.00	0	2,500,000,000
Total For WSP5									0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.60000	93.29359	6.60000	93.27686			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			6.09000	99.58461	6.09000	99.56807			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			6.53000	91.56387	6.53000	91.54780			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			6.07000	97.12494	6.07000	97.10926			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			6.60000	93.27686	6.60000	93.26013			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			7.48500	67.65292	7.48500	67.63941			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	38.54612	100.00000	38.47299			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	20.40295	100.00000	20.36424			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT											53,003,761,059,331,500.006,667,569,574,900 746,025,760,800
Total for SPOT :											53,003,761,059,331,500.00 667,569,574,900 746,025,760,800
Total Futures											53 003 761 160 997 100.00 667,569,575,700 746,026,092,624
Total Options									0.00	0	35,067
Grand Total:											53,003,761,160,997,100.00 667,569,575,700 746,026,127,691