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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2014

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			123.82137	123.82137	123.49105	123.49105			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.21800	124.21800	123.88445	123.88445			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			9,501.05000	9.50105	9,831,370		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			9,491.05000	9.49105	9,821,370		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			9,481.05000	9.48105	9,811,370		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,874.45000	1.87445	2,208,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,894.45000	1.89445	2,228,000		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			1,884.45000	1.88445	2,218,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	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			9.79453	83.39113	9.73455	83.82761			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.89764	80.86093	9.83553	81.30520			0.00	0	0
ES33	On	05/02/2015	Bond Future			10.00136	82.11756	9.93727	82.56810			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			2,880.92000	2.88092	2,444,440		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			2,949.95000	2.94995	2,513,470		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			3,018.88000	3.01888	2,582,400		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			3,164.81000	3.16481	2,720,540		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			3,232.26000	3.23226	2,787,990		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			3,299.61000	3.29961	2,855,340		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			510.98000	0.51098	60,440		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			370.97000	0.37097	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	79,570		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			441.02000	0.44102	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	9,520		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.77220	116.77220	116.62251	116.62251			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.54341	118.54341	118.39312	118.39312			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,632.51000	7.63251	7,782,200		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,622.51000	7.62251	7,772,200		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,612.51000	7.61251	7,762,200		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,393.12000	1.39312	1,543,410		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,383.12000	1.38312	1,533,410		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			1,403.12000	1.40312	1,553,410		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			121.62065	121.62065	121.91957	121.91957			0.00	0	725
I2038	On	06/11/2014			123.46533	123.46533	123.77053	123.77053			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	106.00	Call			15,919.57000	15.91957	15,620,650		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			15,909.57000	15.90957	15,610,650		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	105.99	Call			15,929.57000	15.92957	15,630,650		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,760.53000	3.76053	3,455,330		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			3,780.53000	3.78053	3,475,330		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			3,770.53000	3.77053	3,465,330		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	725
I2046	On	07/08/2014			121.62974	121.62974	121.31677	121.31677			0.00	0	5,218
I2046	On	06/11/2014			122.12895	122.12895	121.81293	121.81293			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,886.77000	16.88677	17,199,740		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			16,876.77000	16.87677	17,189,740		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			16,866.77000	16.86677	17,179,740		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			17,382.93000	17.38293	17,698,950		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			17,372.93000	17.37293	17,688,950		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			17,362.93000	17.36293	17,678,950		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			126.99744	126.99744	126.95503	126.95503			0.00	0	2,720
I2050	On	06/11/2014			128.92350	128.92350	128.88214	128.88214			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			14,945.03000	14.94503	14,987,440		0.00	0	0

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			14,965.03000	14.96503	15,007,440		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			14,955.03000	14.95503	14,997,440		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			2,892.14000	2.89214	2,933,500		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			2,882.14000	2.88214	2,923,500		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			2,872.14000	2.87214	2,913,500		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			6.82718	112.39676	6.81254	112.41274		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.06581	107.27513	7.04456	107.29300		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.44134	108.94264	7.41193	108.95995		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.76	Call			148.51000	0.14851	139,900	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			205.87000	0.20587	213,240	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			138.95000	0.13895	130,670	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			218.15000	0.21815	225,850	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			143.68000	0.14368	135,230	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			211.96000	0.21196	219,490	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			766.60000	0.76660	781,350	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			53.38000	0.05338	50,200	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			759.36000	0.75936	774,050	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			50.88000	0.05088	47,820	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			773.87000	0.77387	788,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			52.12000	0.05212	49,000	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			101.25000	0.10125	104,150	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			888.25000	0.88825	873,810	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			100.10000	0.10010	102,970	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			878.95000	0.87895	864,570	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			102.41000	0.10241	105,340	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			883.60000	0.88360	869,190	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			8.45324	116.97915	8.40317	117.39994		9.75	1,169,791.50	10	48,362
R186	On	06/11/2014	Bond Future			8.53497	118.73883	8.48283	119.16777		10.23	1,781,082.45	15	103
R186	On	05/02/2015	Bond Future			8.61429	115.28838	8.56033	115.72297		10.85	0.00	0	0

Contract 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												2,950,873.95	25	48,465
R186	On	07/08/2014	Bond Future	7.60	Call			108.26000	0.10826	81,860	9.42	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			7,158.81000	7.15881	7,553,200	9.42	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			2,507.15000	2.50715	2,755,500	9.66	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,415.40000	1.41540	1,223,780	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			2,204.11000	2.20411	2,433,280	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,661.29000	4.66129	4,305,070	9.98	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			418.36000	0.41836	482,930	9.98	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,343.28000	1.34328	1,158,080	9.67	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,302.27000	2.30227	2,537,860	9.67	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,379.03000	1.37903	1,190,630	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			2,252.84000	2.25284	2,485,230	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,608.13000	6.60813	6,214,780	10.12	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			156.92000	0.15692	184,360	10.12	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,897.41000	1.89741	1,667,300	9.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			557.96000	0.55796	458,710	9.56	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			4,025.17000	4.02517	4,346,710	9.56	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,206.57000	1.20657	1,034,130	9.66	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			1,671.67000	1.67167	1,862,350	9.73	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,283.98000	3.28398	2,975,350	9.85	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			820.18000	0.82018	932,340	9.85	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			4,732.71000	4.73271	4,999,220	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,886.75000	1.88675	1,722,510	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,677.97000	4.67797	4,942,670	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,917.65000	1.91765	1,751,580	10.11	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,623.65000	4.62365	4,886,520	10.11	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,582.33000	6.58233	6,247,240	10.53	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,103.30000	1.10330	1,197,150	10.53	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,856.18000	1.85618	1,693,750	10.10	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,910.04000	4.91004	4,653,270	10.98	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,313.27000	3.31327	3,491,090	10.98	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,042.10000	6.04210	5,754,860	11.09	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,566.74000	2.56674	2,714,090	11.09	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,820.50000	4.82050	4,566,380	10.97	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,382.28000	3.38228	3,562,750	10.97	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,865.17000	4.86517	4,609,720	10.97	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,347.64000	3.34764	3,526,780	10.97	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												2,950,873.95	25	65,635
R197	On	07/08/2014	Bond Future			285.50992	285.50992	285.41847	285.41847			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	06/11/2014	Bond Future			289.83981	289.83981	289.75127	289.75127			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.00	Call			15,418.47000	15.41847	15,509,920		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			15,408.47000	15.40847	15,499,920		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			15,428.47000	15.42847	15,519,920		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			4,751.27000	4.75127	4,839,810		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			4,741.27000	4.74127	4,829,810		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			4,761.27000	4.76127	4,849,810		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			6.07926	102.14630	6.05376	102.15545		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			330.72000	0.33072	336,500	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			60.42000	0.06042	57,020	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			328.02000	0.32802	333,770	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			58.63000	0.05863	55,290	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			333.44000	0.33344	339,250	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			59.52000	0.05952	56,150	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			228.94955	228.94955	228.53508	228.53508		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			232.42141	232.42141	232.00445	232.00445			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	207.99	Call			20,582.69000	20.58269	20,990,470	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			37.61000	0.03761	30,920	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,572.82000	20.57282	20,980,580	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			37.74000	0.03774	31,030	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,562.94000	20.56294	20,970,680	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			37.86000	0.03786	31,130	10.65	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			5,014.45000	5.01445	5,431,410		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			5,004.45000	5.00445	5,421,410		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			4,994.45000	4.99445	5,411,410		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,627
R2023	On	07/08/2014	Bond Future			8.30481	100.11822	8.27517	100.29353		8.02	0.00	0	12,508
R2023	On	06/11/2014	Bond Future			8.39802	97.70398	8.36684	97.88350		8.72	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.49130	99.22217	8.45888	99.40365		8.75	0.00	0	0
Total R2023 Future												0.00	0	12,508
R2023	On	07/08/2014	Bond Future	8.51	Put			696.05000	0.69605	744,470	8.15	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			1,996.30000	1.99630	1,871,620	8.14	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			734.75000	0.73475	785,380	8.14	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,034.96000	2.03496	1,909,170	8.14	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			715.20000	0.71520	764,720	8.14	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,073.98000	2.07398	1,947,090	8.15	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,852.01000	2.85201	2,737,530	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,576.52000	1.57652	1,641,560	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,886.09000	2.88609	2,770,890	8.76	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,553.95000	1.55395	1,618,270	8.76	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,920.36000	2.92036	2,804,460	8.76	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,531.61000	1.53161	1,595,230	8.76	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,658.07000	3.65807	3,544,030	8.85	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			2,098.75000	2.09875	2,166,190	8.85	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,690.87000	3.69087	3,576,290	8.85	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2,076.68000	2.07668	2,143,580	8.85	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,723.80000	3.72380	3,608,690	8.85	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2,054.78000	2.05478	2,121,150	8.85	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			7.41572	105.61970	7.40149	105.65896		2.96	39,290,528.40	372	24,601
R203	On	06/11/2014	Bond Future			7.54934	103.04540	7.53307	103.08683		3.15	10,304,540.00	100	200
R203	On	05/02/2015	Bond Future			7.69338	104.64671	7.67568	104.68795		3.10	0.00	0	0
Total R203 Future												49,595,068.40	472	24,801
R203	On	07/08/2014	Bond Future	6.84	Call			53.71000	0.05371	48,300	2.87	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,617.92000	1.61792	1,651,770	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			346.66000	0.34666	326,940	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			654.92000	0.65492	674,460	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			357.96000	0.35796	337,870	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			638.52000	0.63852	657,690	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			369.50000	0.36950	349,030	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			622.38000	0.62238	641,170	2.94	0.00	0	0

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	6.84	Call			207.82000	0.20782	198,230	3.05	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,992.25000	1.99225	2,024,090	3.05	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			213.05000	0.21305	203,280	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,971.46000	1.97146	2,003,120	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			218.37000	0.21837	208,430	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,950.76000	1.95076	1,982,250	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			289.08000	0.28908	276,960	3.08	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,709.93000	1.70993	1,739,240	3.08	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,006.41000	2.00641	1,974,860	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			472.87000	0.47287	482,560	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,023.28000	2.02328	1,991,630	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			466.88000	0.46688	476,470	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,040.21000	2.04021	2,008,460	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			460.96000	0.46096	470,450	3.20	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,059.69000	1.05969	1,036,590	3.09	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,026.32000	1.02632	1,044,460	3.09	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												49,595,068.40	472	24,961
R2030	On	07/08/2014	Bond Future			8.96660	92.25147	8.90648	92.72210			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			9.04887	93.64005	8.98664	94.11921			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.13039	91.08818	9.06621	91.57406			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			808.23000	0.80823	337,600		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			652.88000	0.65288	182,250		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			730.60000	0.73060	259,970		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	298,870		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			25.96000	0.02596	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	453,200		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			103.17000	0.10317	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	375,990		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			180.29000	0.18029	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,381.56000	1.38156	895,680		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			1,455.87000	1.45587	969,990		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			1,307.16000	1.30716	821,280		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	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 R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,308
R2037 On 07/08/2014 Bond Future			9.14794	94.13784	9.08781	94.68154			0.00	0	10,102
R2037 On 06/11/2014 Bond Future			9.22510	95.55491	9.16301	96.10821			0.00	0	0
R2037 On 05/02/2015 Bond Future			9.30144	92.78234	9.23753	93.34348			0.00	0	0
Total R2037 Future									0.00	0	10,102
R2037 On 07/08/2014 Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			253.17000	0.25317	796,870		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			435.91000	0.43591	979,610		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			344.47000	0.34447	888,170		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			4,699.78000	4.69978	4,146,480		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			4,534.68000	4.53468	3,981,380		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			4,617.29000	4.61729	4,063,990		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,185.57000	2.18557	1,624,430		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			2,270.44000	2.27044	1,709,300		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			2,355.18000	2.35518	1,794,040		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	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			7.65390	102.38367	7.62929	102.47422		4.45	0.00	0	15,498
R204 On 06/11/2014 Bond Future			7.76564	103.92385	7.73881	104.01728		4.46	10,392,385.00	100	200
R204 On 05/02/2015 Bond Future			7.87825	101.50388	7.84961	101.59797		4.60	0.00	0	0
Total R204 Future									10,392,385.00	100	15,698
R204 On 07/08/2014 Bond Future	7.44	Call			410.01000	0.41001	373,520	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			1,109.77000	1.10977	1,163,830	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			423.18000	0.42318	385,930	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			1,085.83000	1.08583	1,139,130	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			436.64000	0.43664	398,630	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			1,062.19000	1.06219	1,114,730	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,022.15000	1.02215	960,260	4.46	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			469.20000	0.46920	497,860	4.46	0.00	0	530
R204 On 06/11/2014 Bond Future	6.99	Call			282.01000	0.28201	262,770	4.33	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			2,932.83000	2.93283	3,007,020	4.33	0.00	0	0

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	7.00	Call			288.75000	0.28875	269,180	4.33	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,903.62000	2.90362	2,977,480	4.33	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			295.62000	0.29562	275,700	4.33	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,874.54000	2.87454	2,948,050	4.33	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,670.60000	1.67060	1,609,260	4.52	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			800.03000	0.80003	832,120	4.52	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,274.64000	2.27464	2,211,380	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			936.67000	0.93667	967,500	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,232.81000	2.23281	2,170,130	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			959.53000	0.95953	990,940	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,253.68000	2.25368	2,190,710	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			948.05000	0.94805	979,170	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												10,392,385.00	100	17,498
R2048	On	07/08/2014	Bond Future			9.26929	98.57970	9.22438	99.02092			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.34677	95.63646	9.30033	96.08592			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.42371	97.12257	9.37591	97.57826			0.00	0	0
Total R2048 Future												0.00	0	14,129
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			4,038.84000	4.03884	3,597,620		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Call			4,130.02000	4.13002	3,688,800		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			3,947.50000	3.94750	3,506,280		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			4,106.52000	4.10652	3,657,060		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			3,926.74000	3.92674	3,477,280		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			4,016.71000	4.01671	3,567,250		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			1,081.11000	1.08111	625,420		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			1,174.81000	1.17481	719,120		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			1,268.33000	1.26833	812,640		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.95246	97.49589	7.90734	97.68820		5.73	0.00	0	30,770
R207	On	06/11/2014	Bond Future			8.05784	98.96301	8.00970	99.15973		5.84	0.00	0	100

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	05/02/2015	Bond Future			8.16502	96.85952	8.11408	97.05858		5.99	0.00	0	0
Total R207 Future												0.00	0	30,870
R207	On	07/08/2014	Bond Future	7.69	Call			479.68000	0.47968	410,980	5.66	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,412.56000	1.41256	1,536,170	5.66	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			494.36000	0.49436	424,210	5.66	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,384.08000	1.38408	1,506,240	5.66	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			509.35000	0.50935	437,730	5.66	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,355.93000	1.35593	1,476,620	5.66	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			460.14000	0.46014	413,720	5.68	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,248.01000	3.24801	3,398,310	5.68	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			469.73000	0.46973	422,580	5.68	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,215.26000	3.21526	3,364,830	5.68	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			479.46000	0.47946	431,580	5.69	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,182.67000	3.18267	3,331,510	5.69	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,697.29000	2.69729	2,569,510	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,239.95000	1.23995	1,311,230	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,721.74000	2.72174	2,593,360	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,226.00000	1.22600	1,296,680	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,746.29000	2.74629	2,617,310	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,212.17000	1.21217	1,282,250	6.06	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	30,870
R208	On	07/08/2014	Bond Future			8.11556	95.55820	8.07047	95.77662		6.70	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.21539	93.59769	8.16773	93.82084		7.19	0.00	0	100
R208	On	05/02/2015	Bond Future			8.31444	95.05223	8.26448	95.27811		7.06	0.00	0	0
Total R208 Future												0.00	0	13,521
R208	On	07/08/2014	Bond Future	7.79	Call			461.96000	0.46196	393,040	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			586.71000	0.58671	655,910	6.80	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,834.74000	1.83474	1,984,240	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			476.61000	0.47661	406,130	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,800.02000	1.80002	1,947,960	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			491.58000	0.49158	419,540	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,765.66000	1.76566	1,912,040	6.65	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,596.38000	1.59638	1,447,160	6.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			508.39000	0.50839	457,480	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,900.59000	3.90059	4,072,830	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,595.13000	2.59513	2,446,950	7.28	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,052.93000	1.05293	1,127,900	7.28	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			487.55000	0.48755	438,210	6.98	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,977.79000	3.97779	4,151,600	6.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/11/2014	Bond Future	7.45	Call			497.89000	0.49789	447,770	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,939.10000	3.93910	4,112,130	6.99	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,690.35000	1.69035	1,780,680	7.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,775.51000	2.77551	2,639,250	7.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,671.93000	1.67193	1,761,550	7.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,723.22000	2.72322	2,588,380	7.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,708.93000	1.70893	1,799,970	7.14	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,749.30000	2.74930	2,613,750	7.14	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	15,671
R209	On	07/08/2014	Bond Future			9.08812	75.61149	9.02797	76.05914		14.42	0.00	0	25,602
R209	On	06/11/2014	Bond Future			9.16234	73.60257	9.10030	74.05810		15.89	0.00	0	100
R209	On	05/02/2015	Bond Future			9.23447	74.74652	9.17072	75.20855		16.32	0.00	0	0
Total R209 Future												0.00	0	25,702
R209	On	07/08/2014	Bond Future	9.04	Call			1,761.14000	1.76114	1,522,540	14.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,671.27000	1.67127	1,880,320	14.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,799.29000	1.79929	1,557,580	14.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,634.84000	1.63484	1,840,780	14.45	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,837.90000	1.83790	1,593,080	14.46	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,598.99000	1.59899	1,801,820	14.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			2,784.97000	2.78497	2,552,760	15.79	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,961.49000	4.96149	4,640,130	16.10	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,399.46000	3.39946	3,633,790	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,612.41000	2.61241	2,389,380	15.77	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,358.27000	3.35827	3,590,770	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,019.10000	7.01910	6,644,600	16.37	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			822.20000	0.82220	903,230	16.37	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.75	Call			1,841.46000	1.84146	1,664,430	15.64	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			3,157.55000	3.15755	3,380,870	15.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,533.95000	3.53395	3,265,970	15.89	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,442.22000	2.44222	2,629,770	15.89	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			7,275.99000	7.27599	6,896,350	16.40	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			759.13000	0.75913	835,020	16.40	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,567.69000	3.56769	3,809,390	15.74	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,550.81000	1.55081	1,684,980	16.10	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,764.00000	6.76400	6,394,890	16.34	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			889.50000	0.88950	975,920	16.34	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.50	Call			1,230.10000	1.23010	1,097,100	15.51	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,874.45000	5.87445	6,196,980	15.51	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,317.44000	3.31744	3,548,100	15.78	0.00	0	0

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	06/11/2014	Bond Future	9.50	Call			4,597.11000	4.59711	4,287,850	16.05	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,737.79000	1.73779	1,884,060	16.05	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,578.60000	2.57860	2,357,400	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			4,498.19000	4.49819	4,776,690	15.64	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,445.63000	2.44563	2,231,800	15.74	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,646.47000	2.64647	2,421,600	15.78	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,192.57000	4.19257	3,936,140	16.31	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,690.67000	3.69067	3,896,270	16.31	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,229.68000	4.22968	3,971,910	16.32	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,655.78000	3.65578	3,860,040	16.32	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,267.19000	4.26719	4,008,080	16.33	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,621.40000	3.62140	3,824,320	16.33	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	53,489
R210	On	07/08/2014	Bond Future			171.89216	171.89216	171.43701	171.43701			0.00	0	618
R210	On	06/11/2014	Bond Future			172.45967	172.45967	172.00012	172.00012			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			12,447.01000	12.44701	12,902,160		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,437.01000	12.43701	12,892,160		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			12,427.01000	12.42701	12,882,160		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,010.12000	3.01012	3,469,670		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,000.12000	3.00012	3,459,670		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,990.12000	2.99012	3,449,670		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	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			130.63336	130.63336	130.59430	130.59430			0.00	0	390
R211	On	06/11/2014	Bond Future			132.61484	132.61484	132.57716	132.57716			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,604.30000	2.60430	2,643,360		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,594.30000	2.59430	2,633,360		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			2,584.30000	2.58430	2,623,360		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/11/2014	Bond Future	129.99	Call			2,587.16000	2.58716	2,624,840		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			2,577.16000	2.57716	2,614,840		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,567.16000	2.56716	2,604,840		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			134.68668	134.68668	134.64293	134.64293			0.00	0	21,797
R212	On	06/11/2014	Bond Future			136.72972	136.72972	136.68736	136.68736			0.00	0	0
Total R212 Future												0.00	0	21,797
R212	On	07/08/2014	Bond Future	129.01	Call			5,632.93000	5.63293	5,676,680		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			5,652.93000	5.65293	5,696,680		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			5,642.93000	5.64293	5,686,680		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			1,687.36000	1.68736	1,729,720		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			1,677.36000	1.67736	1,719,720		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,697.36000	1.69736	1,739,720		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	21,797
R213	On	07/08/2014	Bond Future			8.97166	86.29648	8.90641	86.78645		12.54	0.00	0	24,257
R213	On	06/11/2014	Bond Future			9.05267	84.05376	8.98523	84.55239		13.85	0.00	0	0
R213	On	05/02/2015	Bond Future			9.13308	85.35985	9.06360	85.86554		14.17	0.00	0	0
Total R213 Future												0.00	0	24,257
R213	On	07/08/2014	Bond Future	8.84	Call			1,455.27000	1.45527	1,225,110	12.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,958.25000	1.95825	2,218,060	12.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,489.91000	1.48991	1,256,220	12.47	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,916.88000	1.91688	2,173,160	12.47	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,525.04000	1.52504	1,287,830	12.47	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,876.09000	1.87609	2,128,850	12.47	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,453.76000	2.45376	2,221,660	13.77	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,542.36000	3.54236	3,808,890	13.77	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,487.08000	2.48708	2,252,950	13.78	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,500.07000	3.50007	3,764,570	13.78	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,520.67000	2.52067	2,284,510	13.78	0.00	0	0

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	06/11/2014	Bond Future	8.86	Put			3,458.14000	3.45814	3,720,610	13.78	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,600.71000	4.60071	4,307,190	14.32	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,325.49000	3.32549	3,537,660	14.32	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,640.47000	4.64047	4,345,510	14.33	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,293.81000	3.29381	3,504,540	14.33	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,680.12000	4.68012	4,383,710	14.34	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,262.11000	3.26211	3,471,390	14.34	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,257
R214	On	07/08/2014	Bond Future			9.18248	76.38806	9.13248	76.77387		14.92	0.00	0	6,154
R214	On	06/11/2014	Bond Future			9.25693	74.24924	9.20534	74.64194		16.53	0.00	0	0
R214	On	05/02/2015	Bond Future			9.33066	75.40299	9.27762	75.80125		16.93	0.00	0	0
Total R214 Future												0.00	0	6,154
R214	On	07/08/2014	Bond Future	9.54	Call			3,705.78000	3.70578	3,403,700	15.15	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			656.78000	0.65678	740,510	15.15	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,760.32000	3.76032	3,456,400	15.16	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			639.17000	0.63917	721,060	15.16	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,815.13000	3.81513	3,509,380	15.17	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			621.96000	0.62196	702,020	15.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,713.86000	1.71386	1,831,060	16.81	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,728.08000	5.72808	5,435,800	16.90	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,406.16000	1.40616	1,506,580	16.90	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,097.53000	3.09753	2,887,160	16.50	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			3,138.38000	3.13838	3,320,710	16.50	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			4,964.00000	4.96400	4,691,020	16.80	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,762.04000	1.76204	1,881,760	16.80	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,010.66000	5.01066	4,736,420	16.80	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,737.81000	1.73781	1,856,270	16.80	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,057.49000	5.05749	4,781,990	16.81	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,001.90000	5.00190	4,761,230	17.10	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,356.09000	3.35609	3,513,680	17.10	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,042.54000	5.04254	4,800,780	17.11	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,324.18000	3.32418	3,480,680	17.11	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,961.39000	4.96139	4,721,820	17.09	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,388.25000	3.38825	3,546,940	17.09	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,154
Total for Bond												62,938,327.35	597	373,850
IR CAN	On	07/08/2014	Can-Do Interest Rate			143.02348	143.02348	142.98023	142.98023			0.00	0	635
Total IR CANDO ICAA Future												0.00	0	635

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IR CANDO ICAA										0.00	0	635
Total for Can-Do Interest Rate										0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
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

Contract 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										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
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

Contract 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/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
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			450.00500	450.00500	451.17100	451.17100				0.00	0	520
GOVI On 06/11/2014 GOVI			456.77700	456.77700	457.96700	457.96700				0.00	0	28
GOVI On 05/02/2015 GOVI			463.87200	463.87200	465.07800	465.07800				0.00	0	0
Total GOVI Future										0.00	0	548
GOVI On 07/08/2014 GOVI	460.00	Put			88,290.00000	8.82900	99,950,000			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			88,390.00000	8.83900	100,050,000			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	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			88,190.00000	8.81900	99,850,000		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	Call			89,670.00000	8.96700	77,770,000		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			89,570.00000	8.95700	77,670,000		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			89,770.00000	8.97700	77,870,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	459.99	Call			50,880.00000	5.08800	38,820,000		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			50,780.00000	5.07800	38,720,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Call			50,680.00000	5.06800	38,620,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	548
Total for GOVI												0.00	0	548
AL12	On	07/08/2014	Index Future			491.70200	491.70200	493.96800	493.96800			0.00	0	0
AL12	On	06/11/2014	Index Future			499.10100	499.10100	501.40900	501.40900			0.00	0	0
AL12	On	05/02/2015	Index Future			506.85400	506.85400	509.19400	509.19400			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			422.92000	422.92000	423.49100	423.49100			0.00	0	0
AL37	On	06/11/2014	Index Future			429.28400	429.28400	429.87100	429.87100			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			495.83000	495.83000	496.84500	496.84500			0.00	0	1
AL7T	On	06/11/2014	Index Future			503.29100	503.29100	504.32900	504.32900			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			451.01100	451.01100	452.25900	452.25900			0.00	0	646
ALBI	On	06/11/2014	Index Future			457.79800	457.79800	459.07100	459.07100			0.00	0	0
ALBI	On	05/02/2015	Index Future			464.91000	464.91000	466.19900	466.19900			0.00	0	0
Total ALBI Future												0.00	0	646
Total For ALBI												0.00	0	646
IGOV	On	07/08/2014	Index Future			215.88500	215.88500	215.68800	215.68800			0.00	0	1,267
IGOV	On	06/11/2014	Index Future			219.16000	219.16000	218.96400	218.96400			0.00	0	87
IGOV	On	05/02/2015	Index Future			222.59100	222.59100	222.38900	222.38900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IGOV Future									0.00	0	1,354
Total For IGOV									0.00	0	1,354
ILBI On 07/08/2014 Index Future			586.18000	586.18000	585.66400	585.66400			0.00	0	210
ILBI On 06/11/2014 Index Future			595.05600	595.05600	594.53500	594.53500			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,211
JIBAR F On 18/06/2014 Jibar Future			5.80000	94.20000	5.80000	94.20000			0.00	0	2,000
JIBAR F On 16/07/2014 Jibar Future			5.87000	94.13000	5.87000	94.13000			0.00	0	545
JIBAR F On 20/08/2014 Jibar Future			6.03000	93.97000	6.02000	93.98000			0.00	0	0
JIBAR F On 17/09/2014 Jibar Future			6.10000	93.90000	6.15000	93.85000			0.00	0	1,000
JIBAR F On 15/10/2014 Jibar Future			6.27000	93.73000	6.25000	93.75000			0.00	0	0
JIBAR F On 19/11/2014 Jibar Future			6.41000	93.59000	6.40000	93.60000			0.00	0	0
JIBAR F On 17/12/2014 Jibar Future			6.54000	93.46000	6.51000	93.49000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			7.08000	92.92000	7.06000	92.94000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.26000	92.74000	7.22000	92.78000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.42000	92.58000	7.39000	92.61000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.58000	92.42000	7.55000	92.45000			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 :									62,938,327.35	597	388,639
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.40375			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			7.22500	103.18670	7.22500	103.16679			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	99.90757			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			8.74500	104.22549	8.74500	104.20125			0.00	0	4,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA05 SPOT										0.00	0	4,200,000,000
Total For AA05										0.00	0	4,200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.26606				0.00	0	50,000,000
Total AA06 SPOT										0.00	0	50,000,000
Total For AA06										0.00	0	50,000,000
AA07 On 15/04/2021 Spot Bond			9.47500	101.73442	9.47500	101.70869				0.00	0	361,344,800
Total AA07 SPOT										0.00	0	361,344,800
Total For AA07										0.00	0	361,344,800
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.50860				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.60419				0.00	6,000,000,000	3,016,285,200
Total AB011 SPOT										0.00	6,000,000,000	3,016,285,200
Total For AB011										0.00	6,000,000,000	3,016,285,200
AB013 On 21/11/2018 Spot Bond			9.61000	95.99317	9.61000	95.96870				0.00	0	300,000,000
Total AB013 SPOT										0.00	0	300,000,000
Total For AB013										0.00	0	300,000,000
AB06 On 27/03/2015 Spot Bond			7.32500	102.40225	7.32500	102.38223				0.00	0	375,366,200
Total AB06 SPOT										0.00	0	375,366,200
Total For AB06										0.00	0	375,366,200
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.94979				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	104.68475	8.91500	104.65994				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			1.28000	137.03740	1.28000	136.97347				0.00	0	0
Total ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.24000	127.85071	2.24000	268.49217				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	100.47793				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN05 On 17/03/2016 Spot Bond				100.00000	0.00000	100.43275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.01832				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	100.01917				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.01960				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	101.35964				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.45921				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	101.30385				0.00	7,000,000,000	3,500,000,000
Total ABFN12 SPOT										0.00	7,000,000,000	3,500,000,000
Total For ABFN12										0.00	7,000,000,000	3,500,000,000
ABL10 On 15/03/2015 Spot Bond			7.98500	105.44712	7.98500	105.42468				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.47921				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			7.73500	102.53367	7.73500	102.51241				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	102.02695				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	100.48057				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	101.53840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.36232			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	101.60729			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	99.85815			0.00	0	0
Total ABL16 SPOT									0.00	0	0
Total For ABL16									0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	99.88926			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	100.31904			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	99.82042			0.00	0	0
Total ABL19 SPOT									0.00	0	0
Total For ABL19									0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.94000	129.29567	2.94000	129.22963			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.03000	117.48193	4.03000	117.41844			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			4.78000	103.95158	4.78000	103.89316		478,000,000,000.00	100,000,000	100,000,000	
Total ABLI05 SPOT								478,000,000,000.00	100,000,000	100,000,000	
Total For ABLI05								478,000,000,000.00	100,000,000	100,000,000	
ABLI06 On 19/07/2020 Spot Bond			5.95000	106.72108	5.95000	106.65773		33,320,000,000,000.00	5,600,000,000	2,200,000,000	
Total ABLI06 SPOT								33,320,000,000,000.00	5,600,000,000	2,200,000,000	
Total For ABLI06								33,320,000,000,000.00	5,600,000,000	2,200,000,000	
ABLS2A On 13/07/2016 Spot Bond			11.31500	114.22142	11.31500	114.18670		0.00	0	0	
Total ABLS2A SPOT								0.00	0	0	
Total For ABLS2A								0.00	0	0	
ABLS2B On 13/07/2016 Spot Bond				100.00000	0.00000	102.14038		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL2B SPOT										0.00	0	0
Total For ABL2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	102.10733				0.00	0	0
Total ABL3 SPOT										0.00	0	0
Total For ABL3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	99.67525				0.00	0	0
Total ABL4 SPOT										0.00	0	0
Total For ABL4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	102.32198				0.00	0	0
Total ABL5 SPOT										0.00	0	0
Total For ABL5										0.00	0	0
ABLS1 On 29/06/2019 Spot Bond			4.53000	111.54951	4.53000	113.99946				0.00	0	0
Total ABL51 SPOT										0.00	0	0
Total For ABL51										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	55.16652	100.00000	55.03289				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.98000	170.04843	1.98000	169.96591				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	159.15240	2.76000	159.07182				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.01000	172.19347	2.01000	172.10970				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18050	7.91000	105.18051				0.00	0	0
Total ABN12 SPOT										0.00	0	0
Total For ABN12										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.80000	182.29331	1.80000	182.20572				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	74.93767	8.31125	74.83938				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	74.93767	8.31125	74.83938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.90190				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
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	101.26250				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	101.24705				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			7.27500	100.67208	7.27500	100.65232				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.47303				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.51500	110.44808	7.51500	110.42594				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	101.30876				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			2.55000	95.67976	2.55000	106.56458				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			2.50000	101.72606	2.50000	155.65480				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	116.36596	2.40000	206.92085				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.82500	90.36556	9.82500	90.22436				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
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	103.66828				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	101.23000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.19129	9.63000	106.16385				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	111.17000				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			9.75500	105.25997	9.75500	105.09483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.18000	89.38816	9.18000	89.25673				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
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			9.85000	104.55991	9.85000	104.39432				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	100.14567				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	100.92449				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	106.79736	8.51500	106.77316				0.00	0	1,459,500,000

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 ABS10 SPOT									0.00	0	1,459,500,000
Total For ABS10									0.00	0	1,459,500,000
ABS11 On 09/04/2021 Spot Bond			9.18500	103.02403	9.18500	102.99875			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			7.17500	102.02035	7.17500	102.00081			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			9.10500	96.30700	9.10500	96.28358			0.00	0	1,059,900,000
Total ABS6 SPOT									0.00	0	1,059,900,000
Total For ABS6									0.00	0	1,059,900,000
ABS7 On 11/09/2026 Spot Bond			9.97500	94.16766	9.97500	94.14276			0.00	0	1,000,000,000
Total ABS7 SPOT									0.00	0	1,000,000,000
Total For ABS7									0.00	0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.87500	104.76404	7.87500	104.74205			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.05000	215.66415	2.05000	272.44787			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			1.22000	126.50628	1.22000	128.96698			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.10000	128.15965	2.10000	130.35035			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00293	100.00000	0.00291			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	48.54111	100.00000	48.42222			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.67500	105.52429	11.67500	105.49176			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.77853			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.38739	100.00000	4.37676				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03J On 20/08/2015 Spot Bond				100.00000	0.00000	100.79804				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03K On 20/08/2015 Spot Bond				100.00000	0.00000	101.07428				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	26.15089	100.00000	26.08754				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04J On 20/08/2015 Spot Bond				100.00000	0.00000	100.75900				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	63.56038	11.00000	63.45144				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	16.73657	100.00000	16.69603				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
ACL07J 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
ACL07K 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
ACL07L On 20/09/2015 Spot Bond				100.00000	0.00000	99.95656				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	99.95201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.95859				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	99.95722				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.95661				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	103.01566				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.01566				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.03363				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	99.95971				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.03363				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.99770				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	89.71856				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 Spot Bond				100.00000	0.00000	99.96041				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	99.83982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	99.95808				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	99.95648				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	99.95590				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	99.95701				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2017 Spot Bond				100.00000	0.00000	99.95972				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.62500	101.56072	9.62500	101.40335				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.09744				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	101.78129				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	83.43122				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	164.38122				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	164.42314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	99.95852				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 18/08/2014 Spot Bond				100.00000	0.00000	100.59928				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.59928				0.00	0	0
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	100.46708				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	99.95989				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	99.96022				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	101.00616				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	100.34135				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	101.00656				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	102.99074				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	103.57555				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	99.99972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.91078				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.54242				0.00	700,000,000	9,700,000,000
Total ACL144 SPOT										0.00	700,000,000	9,700,000,000
Total For ACL144										0.00	700,000,000	9,700,000,000
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.95837				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	99.95945				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	99.96384				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	99.96475				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	99.96298				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	99.95956				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	99.96145				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	99.96368				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	99.96309				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	102.49781	10.23000	102.47003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96232				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	99.96341				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	122.40955				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.68500	100.42132	9.68500	100.39523				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	99.95965				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	113.45564	1.75000	113.52860				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	99.96314				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	99.96285				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	99.85159				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	99.84681				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	99.85637				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	99.84776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.55906				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	101.93263				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	101.89688				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	99.84585				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.08306				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	99.84776				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	99.96054				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.95806				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	99.95734				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	99.96325				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	99.96244				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.95726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	99.95726				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83152				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.85064				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	99.95475				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	102.17866				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	99.83152				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	92.55898				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	99.95634				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	99.83916				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	119.26745				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	120.12518				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	99.86020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	99.86153				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	100.54358				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	99.85790				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85733				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.85159				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	99.86001				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.86020				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	99.95904				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	100.79782				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	101.07744				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	101.78274				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	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 ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	100.38704	100.00000	100.12286				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	14.50500	100.00000	14.46986				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.44454				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	100.49049				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	100.52105				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	101.13847				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	101.25484				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	101.40990				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	101.00437				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	98.29683	8.25000	98.27512				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.30032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51696				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			8.66500	101.89084	8.66500	101.86735				0.00	0	21,100,000
Total AIR01 SPOT										0.00	0	21,100,000
Total For AIR01										0.00	0	21,100,000
AIR02 On 30/04/2023 Spot Bond			9.45000	114.75698	9.45000	114.72803				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	97.46289	100.00000	97.12681				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			7.32500	108.61147	7.32500	108.59024				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	92.99225	100.00000	92.76091				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			9.56500	98.52440	9.56500	98.49940				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	13.06340	100.00000	13.03449				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			10.25500	98.57635	10.25500	98.54957				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			2.75000	160.76880	2.75000	160.68743				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	100.08126				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.12183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01:On 06/06/2015 Spot Bond				100.00000	0.00000	100.21919				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.12958				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00:On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00:On 22/03/2016 Spot Bond				100.00000	0.00000	100.03003				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00:On 28/02/2017 Spot Bond				100.00000	0.00000	100.43362				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00:On 20/12/2016 Spot Bond				100.00000	0.00000	99.96275				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00:On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00:On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01:On 20/03/2019 Spot Bond				100.00000	0.00000	99.85637				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01:On 20/06/2017 Spot Bond				100.00000	0.00000	99.94556				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01:On 09/12/2015 Spot Bond				100.00000	0.00000	100.21676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.19000				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	100.19255				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	100.01850				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				100.00000	0.00000	99.86976				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				100.00000	0.00000	99.87168				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	101.61112				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.15500	104.33258	9.15500	104.30706				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	101.69599				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	102.11551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.43854				0.00	600,000,000	300,000,000
Total BAW15 SPOT										0.00	600,000,000	300,000,000
Total For BAW15										0.00	600,000,000	300,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.85141				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	100.63257				0.00	300,000,000	5,300,000,000
Total BAW18 SPOT										0.00	300,000,000	5,300,000,000
Total For BAW18										0.00	300,000,000	5,300,000,000
BAW19 On 05/12/2020 Spot Bond			9.75500	99.43895	9.75500	99.41308				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			7.48000	107.51210	7.48000	107.49053				0.00	0	0
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	101.76006				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.60249				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			7.71500	102.09903	7.71500	102.07792				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	104.53145	9.06500	104.50613				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.12918	104.72768	11.12918	103.95321				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.07986	102.90346	11.07986	102.73171				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.12441	102.82513	11.12441	102.68085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	102.26959				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.16542	102.76279	11.16542	102.59763				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			12.01243	101.92355	12.01243	101.87980				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	102.32354				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.32354				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	102.32361				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.37918	101.89579	11.37918	102.05228				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.30158	103.71433	11.30158	102.65457				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.07986	102.90346	11.07986	102.73171				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.24453	103.04160	11.24453	102.77202				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.42677	97.36631	10.42677	102.19093				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	102.20491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	102.19241				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.19241				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	102.07414				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.81080	101.53765	10.81080	101.83811				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.84000	100.54649	11.84000	100.35330				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	102.12790				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.76500	70.37282	11.76500	97.91468				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	102.00008				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	86.90260	9.28000	101.88254				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.01948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.55500	67.26117	11.55500	100.60602				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.95920				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.00943				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.00943				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84542				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.93510				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	102.16149				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	101.91363				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.16149				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.93912				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	102.08633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.16158				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.55782				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			14.12918	105.33529	14.12918	104.58445				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.39030	103.30557	15.39030	103.25002				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.28174	103.01253	14.28174	103.00470				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.66125				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	102.66125				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.66125				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	102.76136				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	102.31052				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	17.26298	100.00000	17.23023				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.74076	100.00000	22.68506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.69665	100.00000	20.64596				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.77571	100.00000	12.74441				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.77946	100.00000	12.74849				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.44644	100.00000	15.40860				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.38407	100.00000	13.35129				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.07951				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	101.05857				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	7.88415	100.00000	7.84515				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	7.88415	100.00000	7.84515				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.95000	105.55733	1.95000	178.57925				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			8.37000	92.33579	8.37000	144.05834				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			8.37000	93.62614	8.37000	144.41813				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			8.75500	96.32041	8.75500	96.29786				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	100.19223				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	99.96185				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.15500	98.29998	8.15500	98.27862				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.89150				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	101.13037				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	101.15363				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	101.23117				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	101.30867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52522				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	15.51107	100.00000	15.47308				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	100.93141				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	100.97797				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	100.99791				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.00456				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	101.08431				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	101.19055				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	15.17250	100.00000	15.13534				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	15.17250	100.00000	15.13534				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	100.01776				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	100.01929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01971				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.61500	102.71548	8.61500	102.69194				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	100.02096				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	100.02307				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	8.67368	100.00000	8.65267				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	8.67368	100.00000	8.65267				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			6.20500	104.24437	6.20500	104.22679				0.00	0	140,000,000
Total BID01 SPOT										0.00	0	140,000,000
Total For BID01										0.00	0	140,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.05946				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.07327				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.54512				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.82362				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	100.49071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.57000				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	100.39662				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	100.41691				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	100.45374				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.60630				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	101.05036				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	54.77070	100.00000	45.17026				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	21.33451	100.00000	21.28225				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.91951				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	100.62717				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			7.53500	103.59160	7.53500	103.57080				0.00	0	15,000,000
Total CBL06 SPOT										0.00	0	15,000,000
Total For CBL06										0.00	0	15,000,000
CBL08 On 02/11/2016 Spot Bond			9.71500	110.89359	9.71500	110.86500				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 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	101.48541			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	103.18599	9.36500	103.16033		187,300,000,000.00		20,000,000	629,800,000
Total CBL11 SPOT								187,300,000,000.00		20,000,000	629,800,000
Total For CBL11								187,300,000,000.00		20,000,000	629,800,000
CBL12 On 06/09/2018 Spot Bond			11.46500	102.71703	11.46500	102.68591			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	101.31988			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.71500	103.79715	11.71500	103.76452			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	100.78074			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	100.39427	9.60500	100.36867			0.00	0	40,900,000
Total CBL16 SPOT									0.00	0	40,900,000
Total For CBL16									0.00	0	40,900,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.73106			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.15500	99.38686	12.15500	99.35447			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	100.97440			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	100.02651			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	100.85773			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.50500	92.36357	10.50500	92.33787				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			10.20000	113.62029	10.20000	113.58924				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			10.05000	109.93702	10.05000	109.90757				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			9.38000	114.76525	9.38000	114.73667				0.00	0	562,665,600
Total CCT03 SPOT										0.00	0	562,665,600
Total For CCT03										0.00	0	562,665,600
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.27177				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	102.80688	11.96500	102.77441				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	100.72859				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	99.75687				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	101.03898				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	102.14334				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	102.45144				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	100.29551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.37551				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.04635				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.03548				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.09289				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.80531				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	99.95862				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.02660				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	100.02554				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	104.71209	10.11000	104.68357				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	100.02554				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	101.45015				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	118.72124	2.76000	118.66102				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	104.44527				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	115.75267	3.14000	118.62665				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	102.46847	8.25000	102.44596				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN195 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
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.02554				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN197 On 15/06/2016 Spot Bond				100.00000	0.00000	100.02554				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.10000	123.89276	3.10000	118.20999				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	123.66513	2.40000	117.99504				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.94036				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.45895				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.25417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.57500	101.33255	8.57500	101.30930				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	101.58331				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	101.56168				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	101.07513				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.19242				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.62500	101.43867	8.62500	101.41526				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.62500	101.43867	8.62500	101.41526				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN224 On 09/12/2016 Spot Bond			8.67500	100.24335	8.67500	100.22009				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	99.95752				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.95282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.19958				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	101.19958				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	99.72630	100.17539	99.45409				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	100.02760				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.70329				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	99.95705				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.46124				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.49034				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.94551	9.35000	102.91952				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.94551	9.35000	102.91952				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.46117				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.46241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.74991				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.01807				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	100.73575				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.20956				0.00	0	100,000,000
Total CLN250 SPOT										0.00	0	100,000,000
Total For CLN250										0.00	0	100,000,000
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.20956				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.20956				0.00	0	150,000,000
Total CLN252 SPOT										0.00	0	150,000,000
Total For CLN252										0.00	0	150,000,000
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.20956				0.00	0	100,000,000
Total CLN253 SPOT										0.00	0	100,000,000
Total For CLN253										0.00	0	100,000,000
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.20956				0.00	0	150,000,000
Total CLN254 SPOT										0.00	0	150,000,000
Total For CLN254										0.00	0	150,000,000
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.26498				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.35837				0.00	0	150,000,000
Total CLN256 SPOT										0.00	0	150,000,000
Total For CLN256										0.00	0	150,000,000
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.48175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.48175				0.00	0	250,000,000
Total CLN258 SPOT										0.00	0	250,000,000
Total For CLN258										0.00	0	250,000,000
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.48175				0.00	0	100,000,000
Total CLN259 SPOT										0.00	0	100,000,000
Total For CLN259										0.00	0	100,000,000
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.48175				0.00	0	250,000,000
Total CLN260 SPOT										0.00	0	250,000,000
Total For CLN260										0.00	0	250,000,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.35692				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.48500	102.82258	9.48500	102.79669				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	100.47680				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	101.50690				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	99.95133				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	100.54023				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	100.30016				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	100.30143				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	100.43487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54626				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	100.55431				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	100.64683				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	102.83850				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	100.18869				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	99.90732				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	99.83417				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	99.85828				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83630				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83630				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83630				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	99.83630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	101.21550				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.95726				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.07733				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	99.81734				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.05832				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	101.85988				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	99.81950				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	101.72749				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	99.95441				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	101.85993				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	101.85993				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	101.73809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	124.12478				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.44101				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	124.94544				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	123.51037				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	124.40585				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	120.67461				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	121.09349				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.10500	92.50393	11.10500	92.47676				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.62500	94.02517	11.62500	93.99630				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65763				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	99.82922				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.67431				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	101.05304				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	101.01889				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	101.16269	8.80500	101.15394				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	99.85064				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	102.71331				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	117.76685				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	99.84356				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	99.84070				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	99.82960				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	101.87438				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	102.62405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	102.62405				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	102.62405				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	99.95215				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 21/06/2014 Spot Bond				100.00000	0.00000	99.91264				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN33(On 19/07/2014 Spot Bond				100.00000	0.00000	101.02954				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	101.65763				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2015 Spot Bond				100.00000	0.00000	106.88199				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	106.97322				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 23/06/2014 Spot Bond				100.00000	0.00000	99.80722				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	100.96936				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	99.80152				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	101.66769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.93842				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	99.94975				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	99.96245				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	99.83495				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.95968				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	100.65616				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	99.80858				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	101.61740				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	101.01177				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	100.47400				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	100.47400				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	100.32329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.77421				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	100.50952				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	100.49295				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	100.93657				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	101.04630				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	99.86441				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	103.49722	10.55000	102.54629				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			10.28500	105.10459	10.28500	104.15513				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	101.73060				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	100.95899				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			12.42500	107.39293	12.42500	106.21428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.99948				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			12.45500	105.97907	12.45500	105.94208				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			10.88500	105.33894	10.88500	105.30448				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	100.99948				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.00078				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	99.81814				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	99.83285				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.41226				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	99.85063				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.22551				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.80500	102.21574	9.80500	102.18314				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83438				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	38.56130	7.01000	39.13572				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	153.20271				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.75500	96.32041	8.75500	134.57197				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			8.37000	32.82814	8.37000	144.05834				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			8.37000	33.24282	8.37000	144.41813				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.61864				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	90.53843				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.52400				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.52400				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	99.95694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	99.96004				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	99.95949				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84776				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	101.05304				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	99.86191				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	99.85446				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.85541				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	100.53940				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	101.46304				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			9.12500	108.57872	9.12500	106.16225				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	100.12489	9.06500	100.10064				0.00	0	1,146,146,600
Total COJ04 SPOT										0.00	0	1,146,146,600
Total For COJ04										0.00	0	1,146,146,600
COJ05 On 05/06/2023 Spot Bond			10.41500	110.72380	10.41500	110.69309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.47500	103.46666	8.47500	103.44319				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			10.00500	106.28774	10.00500	106.25955				0.00	0	75,100,000
Total COJ07 SPOT										0.00	0	75,100,000
Total For COJ07										0.00	0	75,100,000
COJG0 On 09/06/2024 Spot Bond			10.06500	100.98519	10.06500	100.95810				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.41500	94.49163	10.41500	94.46542				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			11.10000	95.83220	11.10000	95.80393				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.10000	88.84765	11.10000	88.82143				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	100.58157				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	100.43576				0.00	4,000,000,000	4,000,000,000
Total CPL003 SPOT										0.00	4,000,000,000	4,000,000,000
Total For CPL003										0.00	4,000,000,000	4,000,000,000
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.32580				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	100.92526				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			11.32500	102.83526	11.32500	103.11008				0.00	0	29,000,000,000
Total CPV01 SPOT										0.00	0	29,000,000,000
Total For CPV01										0.00	0	29,000,000,000
DEN381 On 10/06/2018 Spot Bond			100.00000	11.41099	100.00000	11.38335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.97882				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	97.34250	8.34000	97.32089				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	100.29479				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	100.16353				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	100.37692				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	71.64078	100.00000	71.50509				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	100.17954				0.00	2,000,000,000	1,000,000,000
Total DLTB02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DLTB02										0.00	2,000,000,000	1,000,000,000
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.64808				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.91511				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	99.80190				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	101.87174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	102.13142				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	102.23503				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			7.35500	114.07139	7.35500	114.04889				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			8.64500	106.95819	8.64500	106.93319		53,954,309,500.00		6,241,100	5,071,441,100	
Total DV22 SPOT								53,954,309,500.00		6,241,100	5,071,441,100	
Total For DV22								53,954,309,500.00		6,241,100	5,071,441,100	
DV23 On 27/02/2023 Spot Bond			9.16500	107.99669	9.16500	107.96997		53,040,604,500.00		5,787,300	4,373,150,700	
Total DV23 SPOT								53,040,604,500.00		5,787,300	4,373,150,700	
Total For DV23								53,040,604,500.00		5,787,300	4,373,150,700	
DV24 On 18/02/2024 Spot Bond			9.27500	105.82620	9.27500	105.79969		0.00		0	0	
Total DV24 SPOT								0.00		0	0	
Total For DV24								0.00		0	0	
DV29 On 18/02/2029 Spot Bond			9.80500	105.61870	9.80500	105.59078		0.00		0	300,000,000	
Total DV29 SPOT								0.00		0	300,000,000	
Total For DV29								0.00		0	300,000,000	
DVC00:On 09/12/2014 Spot Bond				100.00000	0.00000	100.15584		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	100.54602		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	99.99991		0.00	52,000,000,000	27,100,000,000		
Total DVF17 SPOT								0.00	52,000,000,000	27,100,000,000		
Total For DVF17								0.00	52,000,000,000	27,100,000,000		
E170 On 01/08/2020 Spot Bond			8.29500	129.70863	8.29500	129.67951		0.00		0	2,072,100,000	
Total E170 SPOT								0.00		0	2,072,100,000	
Total For E170								0.00		0	2,072,100,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.86009		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EDC01 SPOT									0.00	0	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	102.89500	0.10000	135.38250		2,000,000,000.00	20,000,000	2,000,000,000	
Total EL15 SPOT								2,000,000,000.00	20,000,000	2,000,000,000	
Total For EL15								2,000,000,000.00	20,000,000	2,000,000,000	
EL28 On 02/05/2028 Spot Bond			1.91000	122.78597	1.93000	122.43942		31,438,600,000,000.00	16,460,000,000	1,500,000,000	
Total EL28 SPOT								31,438,600,000,000.00	16,460,000,000	1,500,000,000	
Total For EL28								31,438,600,000,000.00	16,460,000,000	1,500,000,000	
EL29 On 19/11/2029 Spot Bond			1.94000	110.01336	1.94000	109.96012		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			2.08500	109.15215	2.08500	109.09879		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	100.83684	2.10000	100.78756		1,890,000,000,000.00	900,000,000	4,000,000,000	
Total EL31 SPOT								1,890,000,000,000.00	900,000,000	4,000,000,000	
Total For EL31								1,890,000,000,000.00	900,000,000	4,000,000,000	
EMM01 On 28/07/2020 Spot Bond			9.90500	107.06951	9.90500	107.04093		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			9.75500	107.56192	9.75500	107.53409		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			10.15000	100.61842	10.15000	100.59135		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.49500	91.13851	10.49500	94.71301			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			10.65500	101.91604	10.65500	101.67734			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	100.59488			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.27953			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.08221			0.00	0	0
Total EPFC08 SPOT									0.00	0	0
Total For EPFC08									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.73341			0.00	0	0
Total EPFC09 SPOT									0.00	0	0
Total For EPFC09									0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.43996			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.44330			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	81.47321	100.00000	81.29176		40,000,000,000,000.00	0.00	400,000,000	200,000,000
Total EQ205U SPOT								10,000,000,000,000.00	0.00	400,000,000	200,000,000
Total For EQ205U								10,000,000,000,000.00	0.00	400,000,000	200,000,000
EQ206U On 15/10/2014 Spot Bond			100.00000	78.13683	100.00000	77.97539		0.00	0	0	3,000,000,000
Total EQ206U SPOT								0.00	0	0	3,000,000,000
Total For EQ206U								0.00	0	0	3,000,000,000
EQ207U On 14/08/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289		0.00	0	0	0
Total EQ207U SPOT								0.00	0	0	0
Total For EQ207U								0.00	0	0	0
EQ208U On 11/07/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	54.60232	100.00000	54.43185				0.00	0	160,000,000
Total EQ209U SPOT										0.00	0	160,000,000
Total For EQ209U										0.00	0	160,000,000
EQS01 On 18/11/2014 Spot Bond			3.00000	129.24156	3.00000	129.17530				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			11.53500	107.33401	11.53500	107.30076				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	102.94015				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	101.17971				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.96596				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			10.13500	97.07428	10.13500	97.04806				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	101.59320				0.00	700,000,000	350,000,000
Total EQS08A SPOT										0.00	700,000,000	350,000,000
Total For EQS08A										0.00	700,000,000	350,000,000
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.33646				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	100.68451				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	100.63178				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	100.51016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.69664			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	100.56008			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	100.58710			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	100.60341			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	100.47346			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.49349			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	100.46945			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	100.48615			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			6.93500	103.25536	6.93500	103.23613			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			7.89500	105.90720	7.89500	105.88480		51,712,250,000.00	6,550,000	5,539,950,000	
Total ES18 SPOT								51,712,250,000.00	6,550,000	5,539,950,000	
Total For ES18								51,712,250,000.00	6,550,000	5,539,950,000	
ES23 On 25/01/2023 Spot Bond			8.71500	111.65289	8.71500	111.62659		246,938,653,500.00	28,334,900	9,703,929,100	
Total ES23 SPOT								246,938,653,500.00	28,334,900	9,703,929,100	
Total For ES23								246,938,653,500.00	28,334,900	9,703,929,100	
ES26 On 02/04/2026 Spot Bond			8.96000	93.67246	8.96000	93.65003		113,188,096,000.00	12,632,600	10,995,114,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26 SPOT									113,188,096,000.00	12,632,600	10,995,114,800
Total For ES26									113,188,096,000.00	12,632,600	10,995,114,800
ES33 On 15/09/2033 Spot Bond			9.73000	82.69986	9.67000	83.11997			97,474,539,659,000.00	10,017,938,300	127,521,425,800
Total ES33 SPOT									17,474,539,659,000.00	10,017,938,300	127,521,425,800
Total For ES33									17,474,539,659,000.00	10,017,938,300	127,521,425,800
ES42 On 25/04/2042 Spot Bond			9.86500	88.36610	9.86500	88.34286			0.00	0	36,700,000,000
Total ES42 SPOT									0.00	0	36,700,000,000
Total For ES42									0.00	0	36,700,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.61919			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	100.63936			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	100.47192			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.23761			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	99.84635			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	100.38493			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	101.25616			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	101.72805			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	11.51367	100.00000	11.48578			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	11.20480	100.00000	11.17765			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92006				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	99.91678				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	99.91022				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.90365				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			6.77500	102.82050	6.77500	102.80173				0.00	0	1,025,602,600
Total FRB03 SPOT										0.00	0	1,025,602,600
Total For FRB03										0.00	0	1,025,602,600
FRB05 On 21/12/2018 Spot Bond			9.55500	96.16386	9.55500	96.13921				0.00	0	384,900,000
Total FRB05 SPOT										0.00	0	384,900,000
Total For FRB05										0.00	0	384,900,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.14214				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	100.14207				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	101.15131				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	103.53785				0.00	500,000,000	500,000,000
Total FRB11 SPOT										0.00	500,000,000	500,000,000
Total For FRB11										0.00	500,000,000	500,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.35315				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.35918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.50500	97.06032	10.50500	97.97801				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.35500	102.16266	11.35500	102.13166				0.00	0	64,300,000
Total FRBC21 SPOT										0.00	0	64,300,000
Total For FRBC21										0.00	0	64,300,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	98.46061				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			2.20000	128.98291	2.20000	129.46503				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.08000	129.43138	2.08000	271.81870				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.26000	103.33215	2.26000	109.51608				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			2.48000	101.95988	2.48000	156.01308				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	118.25024	2.29000	210.27520				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			7.78500	110.11824	7.78500	110.09540				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			7.90100	61.23622	7.90100	60.55293				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			9.47400	39.15446	9.47400	38.23474				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	37.87494	9.71000	36.93943				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02I On 02/03/2015 Spot Bond			100.00000	61.49880	100.00000	61.38212				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	100.72343				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	100.70370				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	100.70370				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	100.26900				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.69199				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	99.95160				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 15/06/2016 Spot Bond				100.00000	0.00000	100.02672				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	99.95867				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	99.95421				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2014 Spot Bond				100.00000	0.00000	102.40648				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	99.97998	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.97998	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	100.02631				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	102.02699				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
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92718				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.94770				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.99218				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.98391	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	102.12447				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 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
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 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
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.64173				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.56058				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 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
FRC136 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
FRC137 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
FRC138 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 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	14.80975	100.09221	14.77384				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	101.79949				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	113.74388				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14(On 20/09/2014 Spot Bond				100.00000	0.00000	99.95154				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	99.94543				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14(On 24/02/2017 Spot Bond				100.00000	0.00000	100.64817				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	106.01845				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	99.95520				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	99.95469				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	99.95900				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.88771				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.50260				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.85289				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	57.62562	13.22500	57.60525				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	101.74144				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	101.74377				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	99.94146				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	101.82736				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			3.50500	94.50294	3.50500	97.46193				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	101.91093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.91093				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	102.44647				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	101.65763				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.90912				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 15/06/2016 Spot Bond				100.00000	0.00000	99.57573				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.79485				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.75074				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.94887				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	102.06645				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.00000	0.00000	100.64932				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	100.93873				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	101.07443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.38663				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.86914				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.38431				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.72984				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 07/03/2017 Spot Bond				100.00000	0.00000	100.66227				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.88771				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.88771				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.01782				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.52876				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.61715				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.34621				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.34621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55362				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	101.33238				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	101.32666				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.31331				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	101.31707				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.32198				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	101.19541				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	101.32198				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	101.19035				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	100.93910				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	102.85236	8.75000	100.89780				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	100.48385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.31632				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	99.95499				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	99.95530				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.17739				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	99.96229				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	101.09338				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	118.44458	3.44000	119.04005				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	99.95442				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	99.95393				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	108.91219	3.42000	119.20038				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			1.56000	99.60409	1.56000	125.24706				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	106.10098	3.44000	119.04005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.54000	103.20610	2.54000	124.74953				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			2.61000	104.03033	2.61000	130.00330				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	101.23178				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	96.82164				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	100.02952				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	100.03007				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	99.96078				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	99.95479				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	105.04753				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	99.94670				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	99.94878				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	101.94110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02732				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	101.93879				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	104.39462				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	93.00795				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	89.23514				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.01711				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	8.63681	100.00000	8.61589				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	21.90739	100.00000	21.85431				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			4.68000	146.96520	4.68000	146.88331				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	101.44407				0.00	3,000,000,000	1,500,000,000
Total FRJ14 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ14										0.00	3,000,000,000	1,500,000,000
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.80779				0.00	0	400,000,000
Total FRJ15 SPOT										0.00	0	400,000,000
Total For FRJ15										0.00	0	400,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.99113				0.00	0	5,040,000,000

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 FRJ16 SPOT									0.00	0	5,040,000,000
Total For FRJ16									0.00	0	5,040,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.84314			0.00	200,000,000	200,000,000
Total FRJ17 SPOT									0.00	200,000,000	200,000,000
Total For FRJ17									0.00	200,000,000	200,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.46806			0.00	33,600,000,000	9,400,000,000
Total FRJ18 SPOT									0.00	33,600,000,000	9,400,000,000
Total For FRJ18									0.00	33,600,000,000	9,400,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.81313			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.96510			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.01886			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	81.70045	2.18800	96.40460			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			2.42500	100.03762	2.42500	131.46410			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	101.08828			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	101.61766	10.38000	101.44615			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	101.61766	10.38000	101.44615			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	103.79000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.74316			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.03098			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.56500	98.01605	2.56500	106.15135			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.60000	201.42405	2.60000	200.98771			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.53500	106.97491	2.53500	106.72291			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	101.23898			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	200.55513	2.63000	200.11575			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	101.13917			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			2.36000	108.34329	2.36000	108.48804			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.25000	111.86867	2.25000	111.79433		103,500,000,000,000.00	46,000,000,000	20,000,000,000	
Total FRS115 SPOT								13,500,000,000,000.00	46,000,000,000	20,000,000,000	
Total For FRS115								13,500,000,000,000.00	46,000,000,000	20,000,000,000	
FRS36 On 07/12/2023 Spot Bond			2.59000	124.47267	2.59000	261.38329		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			2.09000	129.33191	2.09000	271.60935		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			2.81000	122.40396	2.81000	257.03001		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	102.29225	2.57000	126.24866				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	101.02542				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.10000	130.73399	2.10000	126.67458				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	101.22826				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.48930				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	100.91360				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			2.40500	106.43177	2.40500	106.37882				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	17.23991	104.97509	17.19629				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.05076	101.07593	20.99928				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	14.10066	100.44759	14.06636				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	100.00000				0.00	0	0
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.60155	100.76967	19.55374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	113.99881	2.12000	113.94304				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			2.22000	98.69642	2.22000	109.93037				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.45564				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			2.25000	98.41780	2.25000	109.61949				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	100.48392				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.29000	127.36149	2.29000	338.87512				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	101.26641				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	100.87768				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	100.82869				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	100.78888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45966				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	100.28683				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	101.46619				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			5.74500	103.04973	5.74500	103.03371				0.00	0	110,000,000
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			6.68500	103.74864	6.68500	103.73011				0.00	0	100,000,000
Total FRX15 SPOT										0.00	0	100,000,000
Total For FRX15										0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.65500	102.76596	7.65500	102.74498				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	103.41508	8.06500	103.39286				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			8.26500	109.06409	8.26500	109.03995				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			8.83500	101.53821	8.83500	101.51437				0.00	0	1,550,800,000
Total FRX19 SPOT										0.00	0	1,550,800,000
Total For FRX19										0.00	0	1,550,800,000
FRX20 On 01/10/2020 Spot Bond			9.03500	100.52085	9.03500	100.49657				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			9.62500	91.43491	9.62500	91.29487				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			9.76000	106.66369	9.76000	106.63593				0.00	0	144,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	144,400,000
Total For FRX24									0.00	0	144,400,000
FRX26 On 01/10/2026 Spot Bond			10.03000	97.65753	10.03000	98.29969			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			10.29500	96.79543	10.29500	96.76860			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			10.51000	78.55340	10.51000	78.53142			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	99.96680			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	99.96548			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	99.96493			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	99.96353			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	99.96134			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	99.95970			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	99.95258			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	100.49260			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51853				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	100.54196				0.00	92,000,000	46,000,000
Total FS2A3 SPOT										0.00	92,000,000	46,000,000
Total For FS2A3										0.00	92,000,000	46,000,000
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.54748				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	100.56312				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.58661				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	100.60618				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	100.69217				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	101.66736				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	101.42070				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	101.93203	9.41500	101.90642				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	100.63842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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	99.26687				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.91283				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	100.93264				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	100.97093				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	101.01844				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	101.08436				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	100.18160				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	101.50163				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT02 SPOT										0.00	0	20,000,000
Total For GRT02										0.00	0	20,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.26267				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	101.35356				0.00	200,000,000	200,000,000
Total GRT04 SPOT										0.00	200,000,000	200,000,000
Total For GRT04										0.00	200,000,000	200,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.50013				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.13910				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.59275				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	100.41397				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	100.30436				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	99.89902				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	101.31998				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	101.57084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.09233				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	100.93107				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	100.94314				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	100.80481				0.00	0	0
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	100.59030				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	101.16154				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			8.15193	102.06320	8.15193	99.27206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21585				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			8.50459	102.11734	8.50459	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.28565				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			8.95477	102.19029	8.95477	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	101.37094				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	101.29161				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	101.42834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.48048				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	100.64378				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	103.30680	9.89000	103.27925				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			8.38500	110.15456	8.38500	110.12957				0.00	0	6,568,400,000
Total HWAY20 SPOT										0.00	0	6,568,400,000
Total For HWAY20										0.00	0	6,568,400,000
HWAY2 On 07/12/2023 Spot Bond			1.88000	131.44012	1.88000	276.04620				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			1.88000	134.43020	1.88000	282.32586				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			9.63000	100.18128	9.63000	100.15526				0.00	0	3,063,600,000
Total HWAY34 SPOT										0.00	0	3,063,600,000
Total For HWAY34										0.00	0	3,063,600,000
HWAY3 On 31/07/2035 Spot Bond			9.55000	100.82925	9.55000	100.80327				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	62.92256	100.00000	62.77013				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	16.33551	100.00000	16.29594				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	94.98847	100.00000	94.66538				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	43.79436	100.00000	43.68709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	22.35471	100.00000	22.29996		40,000,000,000,000.00	400,000,000	100,000,000	
Total HWF05U SPOT								10,000,000,000,000.00	400,000,000	100,000,000	
Total For HWF05U								10,000,000,000,000.00	400,000,000	100,000,000	
HWF06 On 20/11/2016 Spot Bond			100.00000	14.43481	100.00000	14.39984		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	65.17203	100.00000	65.01064		0.00	0	0	
Total HWF07U SPOT								0.00	0	0	
Total For HWF07U								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			1.60000	116.91627	1.61000	116.74974		359,120,195,040,000.00	224,450,121,900	98,324,546,600	
Total I2025 SPOT								359,120,195,040,000.00	224,450,121,900	98,324,546,600	
Total For I2025								359,120,195,040,000.00	224,450,121,900	98,324,546,600	
I2038 On 31/01/2038 Spot Bond			1.82000	121.86413	1.80500	122.14171		146,201,854,344,000.00	80,330,689,200	84,944,189,200	
Total I2038 SPOT								146,201,854,344,000.00	80,330,689,200	84,944,189,200	
Total For I2038								146,201,854,344,000.00	80,330,689,200	84,944,189,200	
I2046 On 31/03/2046 Spot Bond			1.92000	120.34173	1.92000	120.28352		411,456,745,152,000.00	214,300,388,100	87,507,768,900	
Total I2046 SPOT								411,456,745,152,000.00	214,300,388,100	87,507,768,900	
Total For I2046								411,456,745,152,000.00	214,300,388,100	87,507,768,900	
I2050 On 31/12/2050 Spot Bond			2.00000	127.33483	2.00000	127.27287		107,948,033,200,000.00	53,974,016,600	30,860,128,800	
Total I2050 SPOT								107,948,033,200,000.00	53,974,016,600	30,860,128,800	
Total For I2050								107,948,033,200,000.00	53,974,016,600	30,860,128,800	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.00000		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			7.67500	104.62707	7.67500	104.60565		0.00	0	595,500,000	
Total IBL11 SPOT								0.00	0	595,500,000	
Total For IBL11								0.00	0	595,500,000	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	100.64063		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	100.03350		0.00	1,500,000,000	1,500,000,000	
Total IBL14 SPOT								0.00	1,500,000,000	1,500,000,000	
Total For IBL14								0.00	1,500,000,000	1,500,000,000	
IBL21 On 15/03/2016 Spot Bond			8.17500	104.58121	8.17500	104.55845		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.31500	107.87052	8.31500	107.84664				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	100.57085				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			4.53000	117.93328	4.53000	117.86786				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			7.99500	103.28338	7.99500	103.26102				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.81836				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	100.86609				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			1.38000	102.57916	1.38000	128.44661				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.17000	105.10602	2.17000	129.72990				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	101.85206				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	102.76667				0.00	500,000,000	500,000,000
Total IBL38 SPOT										0.00	500,000,000	500,000,000
Total For IBL38										0.00	500,000,000	500,000,000
IBL39 On 02/04/2018 Spot Bond			8.43500	102.89689	8.43500	102.87366				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	100.44598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63886				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	100.64647				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			8.98500	96.37236	8.98500	96.34910				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			9.48500	93.59076	9.48500	93.56680				0.00	0	18,500,000
Total IBL46 SPOT										0.00	0	18,500,000
Total For IBL46										0.00	0	18,500,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.39314				0.00	2,000,000,000	2,000,000,000
Total IBL48 SPOT										0.00	2,000,000,000	2,000,000,000
Total For IBL48										0.00	2,000,000,000	2,000,000,000
IBL49 On 02/04/2018 Spot Bond			8.51500	97.79210	8.51500	97.76982				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			9.53500	101.46636	9.53500	101.41559				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	100.90460				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	100.93127				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			7.93500	101.46063	7.93500	101.43883				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			8.76500	100.87544	8.76500	100.85153				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	101.03091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.66492				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	103.96756	8.08500	103.94481				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			8.72500	104.90824	8.72500	104.88349				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			9.91500	105.51181	9.91500	105.48361				0.00	0	41,950,000,000
Total IBL60 SPOT										0.00	0	41,950,000,000
Total For IBL60										0.00	0	41,950,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.48213				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	101.01573				0.00	0	150,000,000
Total IBL62 SPOT										0.00	0	150,000,000
Total For IBL62										0.00	0	150,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00434	100.00000	0.00433				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	101.04478				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.09139				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.15500	97.44543	9.15500	97.42160				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	100.82649	5.00000	100.81288				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	100.82649	5.00000	100.81288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.91438	5.00000	101.90047				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	100.82649	5.00000	100.81288				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.04941	4.00000	101.03853				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	102.55230				0.00	0	0
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	102.46785				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	101.87883				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	108.00836	9.20000	107.98181				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	101.71982				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	101.71982				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	100.68456				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	7.38218	100.00000	7.36430				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	101.02281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.70013				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	100.57678				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			9.67500	101.75519	9.67500	101.72907				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.32478				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.05080				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	100.45312				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.32834	100.00000	9.30574				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	101.02503	100.00000	100.75419				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	94.55959	100.00000	94.31525				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	98.24914	100.00000	97.98923				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	96.46408	100.00000	96.21352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN428U SPOT									0.00	0	0
Total For IN428U									0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	94.73711	100.00000	94.49543			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	97.63779	100.00000	96.87500			0.00	0	0
Total IN430U SPOT									0.00	0	0
Total For IN430U									0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	93.91959	100.00000	93.22389			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	89.55331	100.00000	88.89964			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	85.17483	100.00000	84.58333			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	81.20000	100.00000	99.17355			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	95.90551	100.00000	95.15625			0.00	0	0
Total IN435U SPOT									0.00	0	0
Total For IN435U									0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	91.27131	100.00000	90.56924			0.00	0	0
Total IN436U SPOT									0.00	0	0
Total For IN436U									0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	86.57353	100.00000	85.94161			0.00	0	0
Total IN437U SPOT									0.00	0	0
Total For IN437U									0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	99.91924	5.90000	99.80640			0.00	0	0
Total INA426 SPOT									0.00	0	0
Total For INA426									0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.90000	99.80640	5.90000	99.69382			0.00	0	0
Total INA427 SPOT									0.00	0	0
Total For INA427									0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.90000	99.69382	5.90000	99.58148			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.00000	99.46046	6.00000	99.34676				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			6.00000	99.23332	6.00000	99.12014				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	99.10561	6.10000	98.99084				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	98.87633	6.10000	98.76209				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.10000	98.64812	6.10000	98.53440				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.94615				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			11.12918	103.95547	11.12918	103.42859				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			11.12918	102.24212	11.12918	102.26926				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	99.89084				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	100.22376				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	99.89350				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	101.35483	6.50000	101.33711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.96896				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	101.50381				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	97.44698				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	99.92171				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.09493				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	101.79699				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	101.31389				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	102.88894				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	101.44647				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	101.43485				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.97638				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	100.66623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54900				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	100.52611				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	100.52001				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.26939				0.00	100,000,000	50,000,000
Total ING245 SPOT										0.00	100,000,000	50,000,000
Total For ING245										0.00	100,000,000	50,000,000
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.42849				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	101.01771				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	100.62084				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	100.28932				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	101.93912				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	100.36050				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	100.69534				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	97.45871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP269U On 18/06/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				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	94.55959	100.00000	94.31525				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	96.05263	100.00000	95.80052				0.00	0	0
Total IPC02U SPOT										0.00	0	0
Total For IPC02U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.27370				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	101.30021				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	101.31792				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			8.68500	101.87126	8.68500	101.84760				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	100.97310				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			9.70500	99.08882	9.70500	99.06330				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	100.05744				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	104.58995	8.91500	104.56516				0.00	0	111,800,000
Total IPL6 SPOT										0.00	0	111,800,000
Total For IPL6										0.00	0	111,800,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.43055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.42039				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	100.89992				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	100.57051				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.88926				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			8.85500	101.51153	8.85500	101.48736				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	101.78213				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	100.27942				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.26000	97.63888	3.26000	120.49191			1,043,200,000,000.00		320,000,000	160,000,000
Total IV017 SPOT									1,043,200,000,000.00		320,000,000	160,000,000
Total For IV017									1,043,200,000,000.00		320,000,000	160,000,000
IV019 On 31/03/2028 Spot Bond			3.66000	136.85630	3.66000	136.42082				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.73881				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	101.53849				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	101.42870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.04078			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	99.80630			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			3.61000	95.98580	3.61000	96.51600		1,299,600,000,000.00	360,000,000	180,000,000	
Total IV030 SPOT								1,299,600,000,000.00	360,000,000	180,000,000	
Total For IV030								1,299,600,000,000.00	360,000,000	180,000,000	
IV030A On 31/01/2025 Spot Bond			3.61000	95.90578	3.61000	102.46350		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	100.16632		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	100.84056		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	100.05080		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			10.55500	111.71258	10.55500	111.68136		6,333,000,000,000.00	600,000,000	900,000,000	
Total IV08 SPOT								6,333,000,000,000.00	600,000,000	900,000,000	
Total For IV08								6,333,000,000,000.00	600,000,000	900,000,000	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.27681		0.00	0	0	
Total IV09 SPOT								0.00	0	0	
Total For IV09								0.00	0	0	
IV19A On 31/03/2028 Spot Bond			3.66000	136.85630	3.66000	136.42082		0.00	0	0	
Total IV19A SPOT								0.00	0	0	
Total For IV19A								0.00	0	0	
IV427U On 03/07/2014 Spot Bond			100.00000	97.73453	100.00000	97.47733		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	95.96427	100.00000	95.71630		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	94.26264	100.00000	94.02340				0.00	0	0
Total IV429U SPOT										0.00	0	0
Total For IV429U										0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	96.12403	100.00000	96.80943				0.00	0	0
Total IV430U SPOT										0.00	0	0
Total For IV430U										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	88.25544	100.00000	87.62051				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	84.00000	100.00000	83.42465				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	91.92453	100.00000	91.35000				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	100.38635				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	101.10260				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	100.43335				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA426 On 26/06/2014 Spot Bond			5.90000	99.88698	5.90000	99.77421				0.00	0	0
Total IVA426 SPOT										0.00	0	0
Total For IVA426										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.90000	99.77421	5.90000	99.66170				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.90000	99.66170	5.90000	99.54944				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	99.54183	6.00000	99.42795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA429 SPOT									0.00	0	0
Total For IVA429									0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	99.20096	6.00000	99.08785			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	98.72950	6.10000	98.61560			0.00	0	0
Total IVA436 SPOT									0.00	0	0
Total For IVA436									0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.10000	98.61560	6.10000	98.50196			0.00	0	0
Total IVA437 SPOT									0.00	0	0
Total For IVA437									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.79161			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	101.01206			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	101.40436			0.00	600,000,000	300,000,000
Total IVC006 SPOT									0.00	600,000,000	300,000,000
Total For IVC006									0.00	600,000,000	300,000,000
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.41919			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	100.69379			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	100.53971			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	100.57899			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	100.31934			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	101.30030			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30916				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	101.32688				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	101.24713				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.15378				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	101.00489				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	99.98090				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	100.66487				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	100.42164				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	100.41729				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	101.56283				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	101.23704				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	101.06809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.89621				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	100.35202				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	59.40752	100.00000	59.26360				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.02203				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	62.58682	100.00000	62.43354				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	101.80449				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	22.49975	100.00000	22.44524				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	101.36364				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	86.79245	100.00000	86.58824				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	85.31887	100.00000	85.12452				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	61.46307	100.00000	61.31254				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	69.91348	100.00000	69.78084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	60.88522	100.00000	60.73773			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	54.80978	100.00000	54.67700			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond			100.00000	17.05035	100.00000	16.99711		300,000,000,000,000.00	3,000,000,000	32,200,000,000	
Total KAP001 SPOT								10,000,000,000,000.00	3,000,000,000	32,200,000,000	
Total For KAP001								10,000,000,000,000.00	3,000,000,000	32,200,000,000	
KAP002 On 13/06/2019 Spot Bond			100.00000	10.67334	100.00000	10.64002		000,000,000,000,000.00	10,000,000,000	42,800,000,000	
Total KAP002 SPOT								10,000,000,000,000.00	10,000,000,000	42,800,000,000	
Total For KAP002								10,000,000,000,000.00	10,000,000,000	42,800,000,000	
KCF03L On 30/10/2014 Spot Bond			100.00000	86.79245	100.00000	86.52038		0.00	0	0	
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	102.35215		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	101.16740		0.00	0	16,367,700	
Total KSB008 SPOT								0.00	0	16,367,700	
Total For KSB008								0.00	0	16,367,700	
KW01 On 31/10/2027 Spot Bond			8.75000	138.80787	8.75000	138.77557		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	100.22377		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	101.74585		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	100.42332		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	100.42401		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.98842				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	99.03151	9.01500	99.00739				0.00	0	1,429,100,000
Total LGL02 SPOT										0.00	0	1,429,100,000
Total For LGL02										0.00	0	1,429,100,000
LGL03 On 03/04/2018 Spot Bond			9.16500	71.20582	9.16500	96.77161				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			9.63500	100.99706	9.63500	100.97081				0.00	0	27,200,000
Total LGL04 SPOT										0.00	0	27,200,000
Total For LGL04										0.00	0	27,200,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.13897				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			10.67500	100.20452	10.67500	100.17605				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	100.15221				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	100.48315				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	100.51511				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	100.55338				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	101.08624				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.77416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.95107				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	99.32381				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	98.86585				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.60803				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	67.59259	100.00000	67.46765				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	86.79245	100.00000	86.58824				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	101.84237				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	81.23620	100.00000	81.05727				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	92.53731	100.00000	91.85185				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ23 On 19/06/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MAQ24 On 24/06/2014 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total MAQ24U SPOT										0.00	0	0
Total For MAQ24U										0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ25U SPOT										0.00	0	0
Total For MAQ25U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.10691				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.45652				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	101.18705				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	102.04265				0.00	0	100,000,000
Total MBF029 SPOT										0.00	0	100,000,000
Total For MBF029										0.00	0	100,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.52503				0.00	0	2,000,000,000
Total MBF030 SPOT										0.00	0	2,000,000,000
Total For MBF030										0.00	0	2,000,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.80991				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.13654				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	100.43395				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	100.63153				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	100.76802				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	101.09696				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	101.08426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	81.65548	100.00000	81.47321				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	59.73123	100.00000	59.58652				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	26.02435	100.00000	25.96130				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	63.53600	100.00000	63.38208				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			8.90500	102.05860	8.90500	102.03431				0.00	0	129,900,000
Total MBSA01 SPOT										0.00	0	129,900,000
Total For MBSA01										0.00	0	129,900,000
MBSA0 On 15/04/2019 Spot Bond			8.79500	101.98446	8.79500	101.96048				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.09963				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	100.09229				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	101.21160				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	101.23347				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	101.24226				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	101.28615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.94534				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	103.09539				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	102.43719	8.25000	102.41456				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			8.97500	105.58678	8.97500	105.56118				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			9.83000	105.49616	9.83000	105.46820				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			6.50000	101.39293	6.50000	101.37543				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	99.96518				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	99.96382				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			9.83500	101.59687	9.83500	104.05601				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.69000	103.13762	7.69000	103.11647				0.00	0	4,990,000,000
Total MGL01 SPOT										0.00	0	4,990,000,000
Total For MGL01										0.00	0	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.38969				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	99.45915	9.17500	99.43477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01841				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			9.70500	105.03179	9.70500	104.26616				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	13.71798	100.00000	13.68475				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	100.37428				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	99.43944	8.87500	99.41585				0.00	0	79,700,000
Total MQB02 SPOT										0.00	0	79,700,000
Total For MQB02										0.00	0	79,700,000
MTN02 On 13/07/2014 Spot Bond			5.98500	104.68304	5.98500	104.66594				0.00	0	312,300,000
Total MTN02 SPOT										0.00	0	312,300,000
Total For MTN02										0.00	0	312,300,000
MTN03 On 13/07/2015 Spot Bond			7.77500	105.64156	7.77500	105.61930				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	107.84789	8.81500	107.82219				0.00	0	519,700,000
Total MTN04 SPOT										0.00	0	519,700,000
Total For MTN04										0.00	0	519,700,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.42802	100.89771	6.41232				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	6.51342	100.61875	6.49756				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
N4A305 On 14/08/2020 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 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
N4A40£ 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
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.67030				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	100.67974				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.68432				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.74137				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.80762				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.41226	100.00000	0.41126				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.41226	100.00000	0.41126				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			9.28000	94.81420	9.28000	94.79083				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			7.62500	101.39418	7.62500	101.37322				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.35500	98.45330	9.35500	98.42885				0.00	0	1,063,831,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK11A SPOT										0.00	0	1,063,831,200
Total For NBK11A										0.00	0	1,063,831,200
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	101.15690				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12J On 19/03/2021 Spot Bond			9.15500	103.43333	9.15500	103.40818				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.60923				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13J On 19/03/2024 Spot Bond			9.61500	103.12125	9.61500	103.09495				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.87530				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.69607				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.92427				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	101.26611				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	100.54621				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	101.54577				0.00	200,000,000	200,000,000
Total NBK18B SPOT										0.00	200,000,000	200,000,000
Total For NBK18B										0.00	200,000,000	200,000,000
NBK2A On 15/09/2015 Spot Bond			7.37500	106.42349	7.37500	106.40255				0.00	0	856,600,000
Total NBK2A SPOT										0.00	0	856,600,000
Total For NBK2A										0.00	0	856,600,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.61546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.80500	113.76596	8.80500	113.73932			0.00	0	439,500,000
Total NBK3A SPOT									0.00	0	439,500,000
Total For NBK3A									0.00	0	439,500,000
NBK4 On 28/10/2024 Spot Bond			10.92500	34.16209	10.92500	34.10391			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			7.57500	103.26289	7.57500	103.24191			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	101.17704			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	101.23891			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.92500	104.53156	7.92500	104.50948			0.00	0	5,939,800,000
Total NBK9A SPOT									0.00	0	5,939,800,000
Total For NBK9A									0.00	0	5,939,800,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	99.90926			0.00	0	500,000,000
Total NBK9B SPOT									0.00	0	500,000,000
Total For NBK9B									0.00	0	500,000,000
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	101.29700			0.00	0	950,000,000

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 NCLN48 SPOT										0.00	0	950,000,000
Total For NCLN48										0.00	0	950,000,000
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	102.84668				0.00	0	500,000,000
Total NCLN54 SPOT										0.00	0	500,000,000
Total For NCLN54										0.00	0	500,000,000
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.53462				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	101.36384				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	100.33662				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	90.18771				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	100.31883				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.10004				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	101.19541				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	101.02522				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	101.43307				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	86.43335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66369				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	100.71826				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	99.96202				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	99.96421				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	101.44701				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	99.96553				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	99.87110				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	99.87120				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	100.93253				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	99.85064				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			10.09500	106.98748	10.09500	106.02976				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	99.85159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.13000	105.67484	10.13000	104.79698				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	99.85064				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	99.86632				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			8.62500	104.87943	8.62500	104.85537				0.00	0	1,071,100,000
Total NED11 SPOT										0.00	0	1,071,100,000
Total For NED11										0.00	0	1,071,100,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.24788				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.35977				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.18500	104.97989	10.18500	103.86816				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	101.48475				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.22802				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	110.48394	12.26500	110.44820				0.00	0	131,000,000
Total NEDH1A SPOT										0.00	0	131,000,000
Total For NEDH1A										0.00	0	131,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.40451				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 NEDH1B SPOT										0.00	0	500,000,000
Total For NEDH1B										0.00	0	500,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.35589				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			2.10000	165.11956	2.10000	165.03890				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			8.88500	105.90814	8.88500	105.88270				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	100.14111				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	100.05100				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.51500	104.78542	9.51500	104.75645				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	100.52431				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	100.73132				0.00	3,600,000,000	300,000,000
Total NQ1A15 SPOT										0.00	3,600,000,000	300,000,000
Total For NQ1A15										0.00	3,600,000,000	300,000,000
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.49512				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	100.51342				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	100.50247				0.00	0	50,000,000
Total NQ1A18 SPOT										0.00	0	50,000,000
Total For NQ1A18										0.00	0	50,000,000
NQ1B1 On 22/05/2020 Spot Bond			9.71500	104.77928	9.71500	105.68075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51347				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	100.52437				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	100.51707				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			9.91500	104.77330	9.91500	104.73467				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	100.53904				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.53167				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	100.53532				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	100.66990				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	100.62558				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	100.54626				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			8.66500	113.62744	8.66500	113.60111				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			9.10500	119.77649	9.10500	119.74752				0.00	0	313,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	313,300,000
Total For NRA022										0.00	0	313,300,000
NRA02: On 31/05/2023 Spot Bond			1.99500	171.16904	1.99500	171.08590				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			9.47000	122.26756	9.47000	122.23666				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	101.06060				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	100.95793				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	101.69630				0.00	600,000,000	300,000,000
Total NTC15 SPOT										0.00	600,000,000	300,000,000
Total For NTC15										0.00	600,000,000	300,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	99.90448				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	100.42694				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	100.44177				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	100.48957				0.00	0	100,000,000
Total NYT101 SPOT										0.00	0	100,000,000
Total For NYT101										0.00	0	100,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.46301				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	16.48247	100.00000	16.44255				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	42.82904	100.00000	42.72415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.90500	103.84100	6.90500	103.82174				0.00	0	313,836,500
Total OML01 SPOT										0.00	0	313,836,500
Total For OML01										0.00	0	313,836,500
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.15229	100.00000	15.11559				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	66.40704	100.00000	66.24440				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	100.66085				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.92315				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	100.19896				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	100.21995				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	100.27573				0.00	0	0
Total PNP17 SPOT										0.00	0	0
Total For PNP17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.29247				0.00	0	100,000,000
Total PPC001 SPOT										0.00	0	100,000,000
Total For PPC001										0.00	0	100,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.82245				0.00	2,400,000,000	800,000,000
Total PPC002 SPOT										0.00	2,400,000,000	800,000,000
Total For PPC002										0.00	2,400,000,000	800,000,000
PR2A11 On 15/06/2014 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 PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1H On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1H On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1H On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1F On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1G On 15/06/2036 Spot Bond				100.00000	0.00000	100.00000				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	100.93704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.96420				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	100.97642				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	101.00358				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	101.12027				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	101.14739				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.05783				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			6.67500	105.05926	6.67500	105.04036				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			6.35500	98.49096	6.35500	98.47407				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			8.17000	39.79986	8.17000	39.79111				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R157 On 15/09/2015 Spot Bond			6.69000	111.46503	6.67500	111.46377			456,599,987,920,000.00	1,264,065,768,000	715,136,292,500	
Total R157 SPOT									6,599,987,920,000.00	264,065,768,000	715,136,292,500	
Total For R157									6,599,987,920,000.00	264,065,768,000	715,136,292,500	
R158 On 15/09/2015 Spot Bond			6.67500	111.48365	6.67500	111.46377				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			6.57500	92.29666	6.57500	92.28043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.67500	117.47382	6.67500	117.45287			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			6.50500	86.64621	6.50500	86.63114			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			8.40000	116.00941	8.35000	116.40886		725,329,844,560,000.00	1,038,729,743,400	1,785,741,471,300	
Total R186 SPOT								15,329,844,560,000.00	038,729,743,400	785,741,471,300	
Total For R186								15,329,844,560,000.00	038,729,743,400	785,741,471,300	
R187P On 21/12/2026 Spot Bond			8.09000	37.09201	8.09000	37.08393		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			8.01000	34.62172	8.01000	34.61426		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.59000	283.12234	1.59000	282.98792		78,655,764,537,000.00	49,469,034,300	40,380,994,300	
Total R197 SPOT								78,655,764,537,000.00	49,469,034,300	40,380,994,300	
Total For R197								78,655,764,537,000.00	49,469,034,300	40,380,994,300	
R201 On 21/12/2014 Spot Bond			6.00500	101.29955	5.98500	101.29308		6,005,000,000,000.00	1,000,000,000	63,900,000,000	
Total R201 SPOT								6,005,000,000,000.00	1,000,000,000	63,900,000,000	
Total For R201								6,005,000,000,000.00	1,000,000,000	63,900,000,000	
R202 On 07/12/2033 Spot Bond			1.79000	227.03482	1.80000	226.58883		564,987,532,291,000.00	315,635,492,900	153,601,802,900	
Total R202 SPOT								564,987,532,291,000.00	315,635,492,900	153,601,802,900	
Total For R202								564,987,532,291,000.00	315,635,492,900	153,601,802,900	
R2023 On 28/02/2023 Spot Bond			8.24500	99.28825	8.21500	99.44687		874,271,974,722,500.00	348,607,880,500	493,354,803,000	
Total R2023 SPOT								874,271,974,722,500.00	348,607,880,500	493,354,803,000	
Total For R2023								874,271,974,722,500.00	348,607,880,500	493,354,803,000	
R203 On 15/09/2017 Spot Bond			7.33000	104.74415	7.31500	104.76700		051,987,661,778,000.00	962,071,986,600	848,704,779,100	
Total R203 SPOT								51,987,661,778,000.00	962,071,986,600	848,704,779,100	
Total For R203								51,987,661,778,000.00	962,071,986,600	848,704,779,100	
R2030 On 31/01/2030 Spot Bond			8.85000	95.93594	8.85000	95.91299		365,394,375,000,000.00	41,287,500,000	426,648,700,000	
Total R2030 SPOT								365,394,375,000,000.00	41,287,500,000	426,648,700,000	
Total For R2030								365,394,375,000,000.00	41,287,500,000	426,648,700,000	
R2032 On 31/03/2032 Spot Bond			8.25000	100.22276	8.25000	100.18559		0.00	0	43,000,000,000	

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 R2032 SPOT									0.00	0	43,000,000,000
Total For R2032									0.00	0	43,000,000,000
R2037 On 31/01/2037 Spot Bond			9.03500	98.12814	9.03500	98.10419			104,946,022,623,000.00	11,615,497,800	136,518,761,200
Total R2037 SPOT									14,946,022,623,000.00	11,615,497,800	136,518,761,200
Total For R2037									14,946,022,623,000.00	11,615,497,800	136,518,761,200
R204 On 21/12/2018 Spot Bond			7.58000	101.53495	7.55500	101.60915			635,424,314,428,000.00	215,755,186,600	564,670,975,500
Total R204 SPOT									15,424,314,428,000.00	215,755,186,600	564,670,975,500
Total For R204									15,424,314,428,000.00	215,755,186,600	564,670,975,500
R2048 On 28/02/2048 Spot Bond			9.17500	98.20897	9.17500	98.18504			391,135,289,827,500.00	42,630,549,300	317,215,050,100
Total R2048 SPOT									11,135,289,827,500.00	42,630,549,300	317,215,050,100
Total For R2048									11,135,289,827,500.00	42,630,549,300	317,215,050,100
R207 On 15/01/2020 Spot Bond			7.88000	100.29820	7.83500	100.47353			982,401,641,720,000.00	505,380,919,000	578,659,604,400
Total R207 SPOT									12,401,641,720,000.00	505,380,919,000	578,659,604,400
Total For R207									12,401,641,720,000.00	505,380,919,000	578,659,604,400
R208 On 31/03/2021 Spot Bond			8.05000	94.76605	8.00500	94.96811			663,187,944,705,000.00	206,607,198,100	879,003,435,300
Total R208 SPOT									13,187,944,705,000.00	206,607,198,100	379,003,435,300
Total For R208									13,187,944,705,000.00	206,607,198,100	379,003,435,300
R209 On 31/03/2036 Spot Bond			9.04000	74.98468	8.98000	75.41706			219,643,047,112,000.00	245,535,735,300	722,450,535,300
Total R209 SPOT									19,643,047,112,000.00	245,535,735,300	722,450,535,300
Total For R209									19,643,047,112,000.00	245,535,735,300	722,450,535,300
R210 On 31/03/2028 Spot Bond			1.74000	170.45468	1.76000	169.97705			70,436,605,398,000.00	40,480,807,700	30,949,240,500
Total R210 SPOT									10,436,605,398,000.00	40,480,807,700	30,949,240,500
Total For R210									10,436,605,398,000.00	40,480,807,700	30,949,240,500
R211 On 31/01/2017 Spot Bond			0.68000	131.09651	0.68000	131.03749			44,704,007,432,000.00	65,741,187,400	63,720,210,500
Total R211 SPOT									14,704,007,432,000.00	65,741,187,400	63,720,210,500
Total For R211									14,704,007,432,000.00	65,741,187,400	63,720,210,500
R212 On 31/01/2022 Spot Bond			1.60000	135.26782	1.60000	135.20350			50,689,730,880,000.00	31,681,081,800	68,239,926,300
Total R212 SPOT									10,689,730,880,000.00	31,681,081,800	68,239,926,300
Total For R212									10,689,730,880,000.00	31,681,081,800	68,239,926,300
R213 On 28/02/2031 Spot Bond			8.92000	85.58110	8.85500	86.05383			404,049,315,656,000.00	157,404,631,800	447,796,531,800
Total R213 SPOT									14,049,315,656,000.00	157,404,631,800	447,796,531,800
Total For R213									14,049,315,656,000.00	157,404,631,800	447,796,531,800
R214 On 28/02/2041 Spot Bond			9.08500	76.14415	9.08500	76.12577			707,076,003,434,500.00	187,900,495,700	595,514,579,700
Total R214 SPOT									17,076,003,434,500.00	187,900,495,700	595,514,579,700
Total For R214									17,076,003,434,500.00	187,900,495,700	595,514,579,700
R226C On 15/09/2014 Spot Bond			5.95500	98.58460	5.95500	98.56874			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R226C SPOT										0.00	0	0
Total For R226C										0.00	0	0
R227C On 15/03/2015 Spot Bond			6.73500	95.22186	6.73500	95.20472				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			6.57500	92.29666	6.57500	92.28043				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			6.49500	89.47945	6.49500	89.46391				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			6.50500	86.64621	6.50500	86.63114				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			6.04000	99.96692	6.04000	99.95038				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			5.99000	97.06061	5.99000	97.04487				0.00	0	0
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.64500	93.63845	6.64500	93.62163				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			6.51500	90.79924	6.51500	90.78325				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			6.49500	87.96893	6.49500	87.95348				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			6.55500	85.07805	6.55500	85.06297				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	80.63786	7.29000	80.62200				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	77.67054	7.34000	77.65516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.56000	74.28713	7.56000	74.27199			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			7.54000	71.64354	7.54000	71.62897			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			7.52000	69.10735	7.52000	69.09333			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			7.51000	66.63842	7.51000	66.62492			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			7.79500	63.17662	7.79500	63.16334			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			7.77500	60.88287	7.77500	60.87012			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			7.92500	58.01503	7.92500	58.00265			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			7.89500	55.92481	7.89500	55.91291			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			7.86500	53.92547	7.86500	53.91404			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			7.83500	52.01264	7.83500	52.00166			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			7.79500	50.22567	7.79500	50.21512			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			7.75500	48.51881	7.75500	48.50867			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.29000	44.36471	8.29000	44.35481				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			8.25000	42.77123	8.25000	42.76174				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			8.21000	41.25086	8.21000	41.24175				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			8.17000	39.79986	8.17000	39.79111				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			8.13000	38.41469	8.13000	38.40628				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			8.09000	37.09201	8.09000	37.08393				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.05000	35.82868	8.05000	35.82091				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			8.01000	34.62172	8.01000	34.61426				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	101.65466				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	100.53714				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	101.66330				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.50742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	17.02437	100.00000	16.98313				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.30677	100.00000	6.29132				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	17.10529	100.00000	17.06385				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.54709				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	100.14099				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.64596				0.00	0	200,000,000
Total RDFB03 SPOT										0.00	0	200,000,000
Total For RDFB03										0.00	0	200,000,000
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.12146				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	99.90065				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	100.49340				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	101.14615				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	100.57896				0.00	800,000,000	400,000,000
Total RES12 SPOT										0.00	800,000,000	400,000,000
Total For RES12										0.00	800,000,000	400,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.29098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.90146				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.17952				0.00	0	480,000,000
Total RES24 SPOT										0.00	0	480,000,000
Total For RES24										0.00	0	480,000,000
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.27436				0.00	0	30,000,000
Total RES25 SPOT										0.00	0	30,000,000
Total For RES25										0.00	0	30,000,000
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.13807				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	100.41884				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.18617				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.01257				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	102.26036				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	101.42374				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	101.27747				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	101.27747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	99.74463				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	99.71462				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	100.22376				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	106.89202	12.35000	106.85664				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.21163				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	13.77399	100.00000	13.74062				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.61294				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	101.30192				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	101.25437				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond			100.00000	20.94041	100.00000	20.87503			50,000,000,000,000.00	500,000,000	1,500,000,000	
Total RP026 SPOT									50,000,000,000,000.00	500,000,000	1,500,000,000	
Total For RP026									50,000,000,000,000.00	500,000,000	1,500,000,000	
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.55553			0.00	0	0	
Total RPG02 SPOT									0.00	0	0	
Total For RPG02									0.00	0	0	
RPP011 On 31/08/2018 Spot Bond			100.00000	2.36249	100.00000	2.35683			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	16.05280	100.00000	16.01349				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	23.67546	100.00000	23.61810				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.28611	100.00000	14.23394				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	23.63469	100.00000	23.57743				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	101.21241				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	102.10289				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			9.30500	104.89231	9.30500	104.86624			4,652,500,000,000.00	500,000,000	1,269,800,000	
Total RW21 SPOT									4,652,500,000,000.00	500,000,000	1,269,800,000	
Total For RW21									4,652,500,000,000.00	500,000,000	1,269,800,000	
RW23 On 10/12/2023 Spot Bond			9.46500	91.15837	9.46500	100.48085			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			10.00500	85.02918	10.00500	102.03393			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	97.09752			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			7.92500	107.03695	7.92500	107.01435			0.00	0	2,940,700,000	
Total SBK12 SPOT									0.00	0	2,940,700,000	
Total For SBK12									0.00	0	2,940,700,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.50593			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.36500	101.31842	9.36500	101.29309				0.00	0	1,350,000,000
Total SBK14 SPOT										0.00	0	1,350,000,000
Total For SBK14										0.00	0	1,350,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.19399				0.00	400,000,000	400,000,000
Total SBK15 SPOT										0.00	400,000,000	400,000,000
Total For SBK15										0.00	400,000,000	400,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.02040				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	101.07120				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.22475				0.00	0	45,866,900
Total SBK18 SPOT										0.00	0	45,866,900
Total For SBK18										0.00	0	45,866,900
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.20260				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			7.67500	102.39134	7.67500	102.37039				0.00	0	1,039,700,000
Total SBK7 SPOT										0.00	0	1,039,700,000
Total For SBK7										0.00	0	1,039,700,000
SBK9 On 10/04/2018 Spot Bond			9.10500	99.35758	9.10500	99.33342				0.00	0	2,589,733,500
Total SBK9 SPOT										0.00	0	2,589,733,500
Total For SBK9										0.00	0	2,589,733,500
SBN27 On 15/09/2015 Spot Bond			8.13500	109.69286	8.13500	109.66910				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			7.99500	109.86272	7.99500	109.83932				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			7.92500	109.94780	7.92500	109.92458				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	100.84206	8.71500	100.81869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.07000	109.77167	8.07000	109.74808				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			8.03500	109.81415	8.03500	109.79065				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	100.01823				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	99.88297				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	101.57109				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	103.62837	8.36500	103.60529				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	101.35174				0.00	1,600,000,000	800,000,000
Total SBS15 SPOT										0.00	1,600,000,000	800,000,000
Total For SBS15										0.00	1,600,000,000	800,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.90567				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	103.95373				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			9.15500	105.10947	9.15500	105.08363				0.00	0	91,900,000
Total SBS19 SPOT										0.00	0	91,900,000
Total For SBS19										0.00	0	91,900,000
SBS20 On 15/05/2026 Spot Bond			10.00000	101.28058	10.00000	101.25372				0.00	0	382,300,000
Total SBS20 SPOT										0.00	0	382,300,000
Total For SBS20										0.00	0	382,300,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.74750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.97450				0.00	0	200,000,000
Total SBS22 SPOT										0.00	0	200,000,000
Total For SBS22										0.00	0	200,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.71567				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	103.50465				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.64500	101.50314	8.64500	101.47979				0.00	0	1,238,700,000
Total SBS25 SPOT										0.00	0	1,238,700,000
Total For SBS25										0.00	0	1,238,700,000
SBS26l On 28/02/2017 Spot Bond			100.00000	11.25750	100.00000	11.23231				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			9.75500	105.61676	9.75500	105.58897				0.00	0	3,308,000,000
Total SBS27 SPOT										0.00	0	3,308,000,000
Total For SBS27										0.00	0	3,308,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.21185				0.00	0	1,900,000,000
Total SBS28 SPOT										0.00	0	1,900,000,000
Total For SBS28										0.00	0	1,900,000,000
SBS29 On 12/06/2019 Spot Bond			9.26500	97.90929	9.26500	97.88507				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.05000	94.42081	9.05000	94.39811				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.11166				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.00000	98.63859	10.00000	98.61229				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.70500	95.03612	9.70500	95.01164				0.00	0	19,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS4 SPOT									0.00	0	19,900,000
Total For SBS4									0.00	0	19,900,000
SBS9 On 07/07/2016 Spot Bond			7.72500	112.01506	7.72500	111.99160			0.00	0	819,500,000
Total SBS9 SPOT									0.00	0	819,500,000
Total For SBS9									0.00	0	819,500,000
SBSI11 On 07/12/2023 Spot Bond			2.12000	129.03404	2.12000	270.98247			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32500	103.97057	1.32500	128.62520			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	106.42000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.16928			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	13.55262	100.00000	13.51979			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				160.81459	0.00000	82.63494			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.95000	113.19984	1.95000	126.61346				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	101.35483	6.50000	101.33711				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	99.99865				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	101.61189				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	103.27951				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	98.22726	9.34500	102.56556				0.00	0	279,700,000
Total SHS05 SPOT										0.00	0	279,700,000
Total For SHS05										0.00	0	279,700,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.92976				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.39232				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	99.79768				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	99.91468				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	100.78281				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	14.46986	100.00000	14.43481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.02613				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13I On 21/05/2015 Spot Bond			100.00000	58.30821	100.00000	58.12617				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 13/06/2017 Spot Bond			100.00000	16.88711	100.00000	16.83439		879,000,000,000,000.00		28,790,000,000	20,000,000,000	
Total SHS14 SPOT								'9,000,000,000,000.00		28,790,000,000	20,000,000,000	
Total For SHS14								'9,000,000,000,000.00		28,790,000,000	20,000,000,000	
SLI2 On 15/08/2016 Spot Bond			7.97500	106.52301	7.97500	106.50000				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			9.15500	100.17858	9.15500	101.38953				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	100.97971	8.66500	100.95644				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	100.56605				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	100.55505				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.87949				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	100.55890				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	101.01769				0.00	0	2,381,532,500
Total SPG001 SPOT										0.00	0	2,381,532,500
Total For SPG001										0.00	0	2,381,532,500
SSA01 On 28/06/2016 Spot Bond			8.41500	101.98636	8.41500	101.96326				0.00	0	172,700,000

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 SSA01 SPOT										0.00	0	172,700,000
Total For SSA01										0.00	0	172,700,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.32263				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	101.68626				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.25564				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			9.55500	94.82592	9.55500	94.80174				0.00	0	1,354,800,000
Total SSA06 SPOT										0.00	0	1,354,800,000
Total For SSA06										0.00	0	1,354,800,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.34307				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	99.83454				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	101.13675				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.61300	87.42914	9.61300	87.40672				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.67500	87.15307	9.67500	87.13058				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN006 On 21/12/2014 Spot Bond			7.23000	100.69418	7.23000	100.67453				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.09500	95.16704	9.09500	95.14366				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	99.99981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.49500	101.44948	8.49500	101.42655				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			2.36000	108.39857	2.36000	108.48804				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			8.50500	98.09909	8.50500	97.96450				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	100.85945				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	100.47037				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			9.77000	105.14899	9.77000	104.98378				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	100.30408				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	99.94523				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			10.08500	77.41718	10.08500	77.29308				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.17521				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	99.39432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.54497				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1065 On 17/06/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.91857				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.37677				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY1076 On 29/07/2014 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1086 On 13/06/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.03226				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1088 On 13/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY1089 On 17/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	98.91896				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	99.88551				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	98.90239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.91818				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	99.83670				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	98.85343				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.83686				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	99.77255				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	98.78526				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	99.72201				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	98.73589				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	99.51133				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SY1105 On 07/07/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	98.58670				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.57470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.55509				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1109 On 11/07/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216			280,000,000,000,000.00	22,800,000,000	11,400,000,000	
Total SY1109 SPOT									10,000,000,000,000.00	22,800,000,000	11,400,000,000	
Total For SY1109									10,000,000,000,000.00	22,800,000,000	11,400,000,000	
SY1110 On 14/07/2014 Spot Bond			100.00000	93.58974	100.00000	93.35038			020,000,000,000,000.00	10,200,000,000	5,100,000,000	
Total SY1110 SPOT									10,000,000,000,000.00	10,200,000,000	5,100,000,000	
Total For SY1110									10,000,000,000,000.00	10,200,000,000	5,100,000,000	
SY1111 On 18/07/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0	
Total SY1111 SPOT									0.00	0	0	
Total For SY1111									0.00	0	0	
SY1112 On 18/07/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0	
Total SY1112 SPOT									0.00	0	0	
Total For SY1112									0.00	0	0	
SY1113 On 16/09/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0	
Total SY1113 SPOT									0.00	0	0	
Total For SY1113									0.00	0	0	
SY1114 On 23/07/2014 Spot Bond			100.00000	98.69376	100.00000	98.55072			0.00	0	0	
Total SY1114 SPOT									0.00	0	0	
Total For SY1114									0.00	0	0	
SZ18 On 30/09/2015 Spot Bond			7.13500	109.16581	7.13500	109.14490			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			8.95000	102.29360	8.95000	102.26914			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	98.36797	100.00000	98.11703			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	92.31382	100.00000	92.08360			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	27.46349	100.00000	27.39696			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.03757				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.85445				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	100.42330				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	100.30575				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	100.40301				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	99.96659				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	99.96470				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	99.92042				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	97.68541				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	97.17842				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	100.91001				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			7.92500	104.87600	7.92500	104.85348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.00578				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.03388				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.27757	7.83000	103.25567				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.99032				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02544				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.78230				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.99032				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02544				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	80.51875	7.16000	102.97789				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B0 On 18/10/2038 Spot Bond				100.00000	0.00000	101.09426				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.08864				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C0 On 18/10/2038 Spot Bond				100.00000	0.00000	101.22329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.20507				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.75384				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.69121				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	100.98891				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	101.03388				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	103.65303	8.73000	103.62857				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	100.98469				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	101.02544				0.00	5,000,000,000	2,500,000,000
Total TH11A5 SPOT										0.00	5,000,000,000	2,500,000,000
Total For TH11A5										0.00	5,000,000,000	2,500,000,000
TH11A6 On 18/07/2041 Spot Bond			9.02500	93.06594	9.02500	100.64165				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	101.12035				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	101.17712				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	101.09707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.08163				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23546				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.22048				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.21488				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.33908				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.65639				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.66196				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.87944				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.13852				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	6.72684	101.06155	6.71022				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.98469				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.28782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.11111				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.16721				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	101.75941				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	101.49569				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	101.11523				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	101.13076				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	101.11523				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	101.13076				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	101.13852				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	101.10591				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	101.13076				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	101.21613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21613				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	101.21613				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	101.34025				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	101.37127				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	101.33250				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	101.95189				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	101.99054				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	101.97508				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			8.17500	104.67057	8.17500	104.64766				0.00	0	1,279,700,000
Total TL15 SPOT										0.00	0	1,279,700,000
Total For TL15										0.00	0	1,279,700,000
TL20 On 22/02/2020 Spot Bond			9.98500	85.19657	9.98500	85.14399				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.15500	104.08746	8.15500	104.06486		263,732,700,000,000.00		32,340,000,000	7,359,100,000	
Total TN17 SPOT								3,732,700,000,000.00		32,340,000,000	7,359,100,000	
Total For TN17								3,732,700,000,000.00		32,340,000,000	7,359,100,000	
TN20 On 17/09/2020 Spot Bond			9.25500	108.45859	9.25500	108.43193		39,662,302,500.00		4,285,500	18,650,485,500	

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 TN20 SPOT									39,662,302,500.00	4,285,500	18,650,485,500
Total For TN20									39,662,302,500.00	4,285,500	18,650,485,500
TN20U On 14/04/2020 Spot Bond			100.00000	0.80202	100.00000	0.79949			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.46500	109.44928	9.46500	109.42178			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			9.57000	102.65035	9.57000	102.62384		14,355,000,000,000.00	1,500,000,000	17,409,400,000	
Total TN25 SPOT								14,355,000,000,000.00	1,500,000,000	17,409,400,000	
Total For TN25								14,355,000,000,000.00	1,500,000,000	17,409,400,000	
TN27 On 14/11/2027 Spot Bond			9.60000	95.63783	9.60000	95.61346		5,801,140,800,000.00	604,285,500	2,738,200,000	
Total TN27 SPOT								5,801,140,800,000.00	604,285,500	2,738,200,000	
Total For TN27								5,801,140,800,000.00	604,285,500	2,738,200,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.79185			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	101.58592			0.00	0	1,636,899,100
Total TNF18 SPOT									0.00	0	1,636,899,100
Total For TNF18									0.00	0	1,636,899,100
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.69970			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	100.67405			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	100.69160			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	100.69336			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	100.77969			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	100.95859			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51631				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.37158				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	101.40107				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	101.03516				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	101.10674				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.69617	10.00000	99.66860				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.70372	9.75000	99.67683				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.71077	100.00000	9.68490				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	0.00000	100.15176				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.16127				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.16654				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.16759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.19697				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.26131				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.24267				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	97.55243				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	97.36096				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.36415				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	96.31636				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	99.05724				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	95.45751				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				102.92396	0.00000	98.83199				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	94.97317				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	95.05966				0.00	0	0

Contract 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	98.34129				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	94.88710				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	94.65992				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	97.87343				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	94.43557				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	93.74360				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.54102				0.00	556,900,000	556,900,000
Total TSP168 SPOT										0.00	556,900,000	556,900,000
Total For TSP168										0.00	556,900,000	556,900,000
TTO01U On 28/08/2019 Spot Bond			100.00000	12.65167	100.00000	12.62102				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	100.49128				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	101.04994				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	100.98959				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	100.98328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95588				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.84464				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	100.48227				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	100.29934				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.10613				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	100.33682				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	100.99298				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	100.30082				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			9.40500	109.47292	9.40500	109.44559				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	101.25461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.72514				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.65500	104.13046	9.65500	104.10378				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	101.34546				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	99.79898				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	100.79546				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	100.82200				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	100.82318				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	99.77794				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	99.77157				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			7.03500	110.44676	7.03500	110.42601				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			1.16000	242.66356	1.16000	242.55108				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.99500	102.32424	6.99500	102.30512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.81500	103.58901	7.81500	103.56743			24,539,100,000,000.00	3,140,000,000	6,170,000,000	
Total WSP2 SPOT									24,539,100,000,000.00	3,140,000,000	6,170,000,000	
Total For WSP2									24,539,100,000,000.00	3,140,000,000	6,170,000,000	
WSP3 On 28/05/2019 Spot Bond			8.11000	104.09303	8.11000	104.07055			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			8.46000	103.00949	8.46000	102.98630			0.00	0	0	
Total WSP4 SPOT									0.00	0	0	
Total For WSP4									0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.54500	102.87378	8.54500	102.85038			0.00	0	2,790,300,000	
Total WSP5 SPOT									0.00	0	2,790,300,000	
Total For WSP5									0.00	0	2,790,300,000	
Z014 On 30/06/2015 Spot Bond			6.62500	93.50485	6.62500	93.48802			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			6.02000	99.81890	6.02000	99.80247			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			6.55500	91.75958	6.55500	91.74341			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			6.00000	97.37488	6.00000	97.35930			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			6.62500	93.48802	6.62500	93.47119			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			7.50000	67.79054	7.50000	67.77698			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	39.58467	100.00000	39.50957			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	20.95266	100.00000	20.91291			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									50,621,258,068,435,500.00	630,040,867,200	364,464,068,800
Total for SPOT :									50,621,258,068,435,500.00	630,040,867,200	364,464,068,800
Total Futures									50,621,258,131,373,800.00	630,040,867,797	364,464,403,372
Total Options									0.00	0	54,067
Grand Total:									50,621,258,131,373,900.00	630,040,867,797	364,464,457,439