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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2014

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			123.92750	123.92750	123.92206	123.92206			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.30606	124.30606	124.30094	124.30094			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			9,932.06000	9.93206	9,937,500		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			9,922.06000	9.92206	9,927,500		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			9,912.06000	9.91206	9,917,500		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,290.94000	2.29094	2,296,060		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,310.94000	2.31094	2,316,060		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			2,300.94000	2.30094	2,306,060		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			9.64697	84.47153	9.71387	83.97895			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.74712	81.94418	9.81616	81.44453			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.84697	83.20961	9.91828	82.70235			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			3,101.29000	3.10129	3,593,870		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			3,170.22000	3.17022	3,662,800		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	07/08/2014	Bond Future	10.14	Call			3,032.26000	3.03226	3,524,840		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,304.14000	3.30414	3,803,790		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			3,371.59000	3.37159	3,871,240		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			3,438.94000	3.43894	3,938,590		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	05/02/2015	Bond Future	10.00	Call			575.27000	0.57527	1,082,530		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			645.23000	0.64523	1,152,490		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			505.22000	0.50522	1,012,480		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			117.26649	117.26649	117.26240	117.26240			0.00	0	0
I2025	On	06/11/2014	Bond Future			119.02651	119.02651	119.02257	119.02257			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,272.40000	8.27240	8,276,490		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,262.40000	8.26240	8,266,490		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,252.40000	8.25240	8,256,490		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	Call			2,032.57000	2.03257	2,036,510		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			2,022.57000	2.02257	2,026,510		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			2,012.57000	2.01257	2,016,510		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			122.15210	122.15210	122.14715	122.14715			11,237,993.20	92	1,015
I2038	On	06/11/2014			123.98537	123.98537	123.98065	123.98065			0.00	0	900
Total I2038 Future											11,237,993.20	92	1,915
I2038	On	07/08/2014	105.99	Call			16,157.15000	16.15715	16,162,100		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			16,147.15000	16.14715	16,152,100		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			16,137.15000	16.13715	16,142,100		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,990.65000	3.99065	3,995,370		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			3,980.65000	3.98065	3,985,370		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,970.65000	3.97065	3,975,370		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											11,237,993.20	92	1,915
I2046	On	07/08/2014			122.29807	122.29807	122.29288	122.29288			0.00	0	0
I2046	On	06/11/2014			122.78820	122.78820	122.78299	122.78299			0.00	0	5,348
Total I2046 Future											0.00	0	5,348
I2046	On	07/08/2014	104.43	Call			17,862.88000	17.86288	17,868,070		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			17,852.88000	17.85288	17,858,070		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			17,842.88000	17.84288	17,848,070		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			18,352.99000	18.35299	18,358,200		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			18,342.99000	18.34299	18,348,200		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			18,332.99000	18.33299	18,338,200		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	5,348
I2050	On	07/08/2014			128.03782	128.03782	128.03215	128.03215			0.00	0	688
I2050	On	06/11/2014			129.95946	129.95946	129.95407	129.95407			0.00	0	2,112
Total I2050 Future											0.00	0	2,800
I2050	On	07/08/2014	112.01	Call			16,022.15000	16.02215	16,027,820		0.00	0	0

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			16,042.15000	16.04215	16,047,820		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			16,032.15000	16.03215	16,037,820		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			3,964.07000	3.96407	3,969,460		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,954.07000	3.95407	3,959,460		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,944.07000	3.94407	3,949,460		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	2,800
R157	On	07/08/2014	Bond Future			6.78331	112.44464	6.85111	112.37066		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.02913	107.30599	7.11801	107.23123		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.40633	108.96325	7.53488	108.88761		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			82.88000	0.08288	111,250	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			193.24000	0.19324	147,630	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			87.08000	0.08708	116,420	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			186.52000	0.18652	141,880	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			78.93000	0.07893	106,360	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			200.21000	0.20021	153,660	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			815.50000	0.81550	748,850	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			31.63000	0.03163	39,930	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			807.88000	0.80788	741,420	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			32.54000	0.03254	41,040	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			800.29000	0.80029	734,030	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			30.74000	0.03074	38,850	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			816.41000	0.81641	876,960	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			100.60000	0.10060	85,510	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			807.22000	0.80722	867,480	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			103.02000	0.10302	87,640	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			811.81000	0.81181	872,220	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			101.80000	0.10180	86,570	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			8.35067	117.84346	8.44277	117.06697		9.38	2,356,869.20	20	40,178
R186	On	06/11/2014	Bond Future			8.43088	119.59737	8.52634	118.80968		10.22	0.00	0	23,112
R186	On	05/02/2015	Bond Future			8.50774	116.14875	8.60673	115.34913		10.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												2,356,869.20	20	63,290
R186	On	07/08/2014	Bond Future	8.70	Put			487.00000	0.48700	307,710	9.49	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			1,966.69000	1.96669	1,483,640	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,155.15000	6.15515	6,912,430	9.75	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			36.91000	0.03691	17,700	9.75	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,220.93000	1.22093	1,620,130	9.36	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,328.16000	1.32816	950,870	9.36	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			2,617.83000	2.61783	3,215,030	9.49	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,912.11000	1.91211	1,437,010	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,085.92000	4.08592	4,785,500	9.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			175.96000	0.17596	99,050	9.61	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			730.21000	0.73021	1,015,760	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,022.17000	2.02217	1,531,230	9.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			759.91000	0.75991	1,053,350	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Put			7,394.51000	7.39451	6,627,150	9.05	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			182.06000	0.18206	282,550	9.20	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,982.24000	3.98224	3,306,240	9.20	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			619.66000	0.61966	874,330	9.29	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,253.21000	2.25321	1,731,390	9.29	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			790.43000	0.79043	1,091,820	9.31	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			10.99000	0.01099	20,120	9.05	0.00	0	210
R186	On	06/11/2014	Bond Future	8.14	Call			1,476.71000	1.47671	1,744,730	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,711.33000	4.71133	4,191,660	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,504.53000	1.50453	1,776,070	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,653.84000	4.65384	4,137,690	10.09	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,532.69000	1.53269	1,807,770	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,596.78000	4.59678	4,084,170	10.10	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,090.59000	6.09059	6,705,120	10.53	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			969.65000	0.96965	796,490	10.53	0.00	0	2,010
R186	On	05/02/2015	Bond Future	9.00	Call			5,514.01000	5.51401	6,033,450	10.85	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,412.49000	2.41249	2,132,310	10.85	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,307.92000	4.30792	4,761,270	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,243.54000	3.24354	2,897,270	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,351.73000	4.35173	4,807,720	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,208.04000	3.20804	2,864,410	10.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,395.76000	4.39576	4,854,390	10.74	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,172.83000	3.17283	2,831,840	10.74	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												2,356,869.20	20	80,460
R197	On	07/08/2014	Bond Future			287.58516	287.58516	287.57554	287.57554			0.00	0	0

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			291.90101	291.90101	291.89200	291.89200			0.00	0	905
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			17,565.54000	17.56554	17,575,160		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			17,585.54000	17.58554	17,595,160		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			17,575.54000	17.57554	17,585,160		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	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			6,882.00000	6.88200	6,891,010		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			6,902.00000	6.90200	6,911,010		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			6,892.00000	6.89200	6,901,010		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.98065	102.18170	6.05615	102.15460		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			29.91000	0.02991	33,850	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			298.36000	0.29836	275,200	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			28.61000	0.02861	32,400	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			304.27000	0.30427	280,960	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			29.25000	0.02925	33,120	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			301.30000	0.30130	278,070	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			229.93304	229.93304	229.92357	229.92357		10.28	16,095,312.80	70	126
R202	On	06/11/2014	Bond Future			233.38359	233.38359	233.37481	233.37481			0.00	0	44,466
Total R202 Future												16,095,312.80	70	44,592
R202	On	07/08/2014	Bond Future	208.01	Call			21,914.71000	21.91471	21,923,950	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			1.14000	0.00114	0,910	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,934.69000	21.93469	21,943,940	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			1.12000	0.00112	0,900	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,924.70000	21.92470	21,933,940	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			1.13000	0.00113	0,900	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			6,384.81000	6.38481	6,393,590		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			6,374.81000	6.37481	6,383,590		0.00	0	0

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			6,364.81000	6.36481	6,373,590		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												16,095,312.80	70	44,592
R2023	On	07/08/2014	Bond Future			8.18422	100.83402	8.25633	100.40518		7.70	0.00	0	11,508
R2023	On	06/11/2014	Bond Future			8.27501	98.41467	8.35015	97.97976		8.56	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.36457	99.93408	8.44300	99.49271		8.57	0.00	0	0
Total R2023 Future												0.00	0	11,508
R2023	On	07/08/2014	Bond Future	8.49	Call			1,753.37000	1.75337	2,068,860	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			380.17000	0.38017	266,820	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			1,796.21000	1.79621	2,115,260	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			364.80000	0.36480	255,010	7.82	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			1,839.50000	1.83950	2,162,040	7.83	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			349.92000	0.34992	243,620	7.83	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,713.29000	2.71329	2,982,680	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,341.54000	1.34154	1,176,020	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,748.31000	2.74831	3,019,610	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,319.91000	1.31991	1,156,300	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,783.56000	2.78356	3,056,750	8.70	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,298.55000	1.29855	1,136,830	8.70	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,863.68000	1.86368	1,692,380	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,545.51000	3.54551	3,816,990	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,842.26000	1.84226	1,672,370	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,579.11000	3.57911	3,852,000	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,821.03000	1.82103	1,652,550	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,512.06000	3.51206	3,782,130	8.67	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	11,508
R203	On	07/08/2014	Bond Future			7.34509	105.81476	7.42410	105.59659		3.02	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.47822	103.22665	7.56500	103.00554		3.11	0.00	0	6,432
R203	On	05/02/2015	Bond Future			7.61883	104.82056	7.71503	104.59629		3.07	0.00	0	0
Total R203 Future												0.00	0	30,783
R203	On	07/08/2014	Bond Future	6.84	Call			13.15000	0.01315	21,890	2.92	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,639.73000	1.63973	1,430,300	2.92	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			211.29000	0.21129	290,510	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			581.92000	0.58192	442,970	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			221.15000	0.22115	302,870	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			564.08000	0.56408	427,630	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			231.31000	0.23131	315,550	2.99	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			546.56000	0.54656	412,630	2.99	0.00	0	0

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	6.86	Call			152.40000	0.15240	189,530	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,966.08000	1.96608	1,782,100	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			211.36000	0.21136	259,020	3.05	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,713.50000	1.71350	1,540,050	3.05	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			143.83000	0.14383	179,330	3.02	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			2,009.55000	2.00955	1,823,940	3.02	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			148.07000	0.14807	184,380	3.03	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,987.77000	1.98777	1,802,970	3.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			1,883.31000	1.88331	2,046,440	3.16	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			441.43000	0.44143	380,290	3.16	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			1,900.18000	1.90018	2,063,960	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			435.44000	0.43544	374,950	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			1,917.10000	1.91710	2,081,530	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			429.51000	0.42951	369,670	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			947.76000	0.94776	1,060,610	3.06	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,006.05000	1.00605	894,630	3.06	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	30,943
R2030	On	07/08/2014	Bond Future			8.80667	93.51112	8.89368	92.82275			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.88580	94.90333	8.97554	94.20506			0.00	0	2,313
R2030	On	05/02/2015	Bond Future			8.96320	92.36171	9.05585	91.65284			0.00	0	0
Total R2030 Future												0.00	0	4,181
R2030	On	07/08/2014	Bond Future	8.99	Call			753.53000	0.75353	1,441,900		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			831.25000	0.83125	1,519,620		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			908.88000	0.90888	1,597,250		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			266.14000	0.26614	964,410		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			111.81000	0.11181	810,080		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			189.02000	0.18902	887,290		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	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			1,385.94000	1.38594	2,094,810		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,460.34000	1.46034	2,169,210		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			1,534.65000	1.53465	2,243,520		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,181
R2037 On 07/08/2014 Bond Future			9.01992	95.30149	9.08153	94.73861			0.00	0	8,604
R2037 On 06/11/2014 Bond Future			9.09499	96.72039	9.15842	96.14932			0.00	0	1,398
R2037 On 05/02/2015 Bond Future			9.16842	93.95641	9.23376	93.37675			0.00	0	0
Total R2037 Future									0.00	0	10,002
R2037 On 07/08/2014 Bond Future	9.04	Call			0.00000	0.00000	184,040		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			378.84000	0.37884	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			0.00000	0.00000	275,480		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			287.40000	0.28740	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			0.00000	0.00000	366,780		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			196.10000	0.19610	0,000		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			4,575.79000	4.57579	5,146,860		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			4,658.40000	4.65840	5,229,470		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			4,740.89000	4.74089	5,311,960		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,218.84000	2.21884	2,798,500		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			2,303.71000	2.30371	2,883,370		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			2,388.45000	2.38845	2,968,110		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	10,002
R204 On 07/08/2014 Bond Future			7.61382	102.53119	7.68174	102.28136		4.31	0.00	0	14,506
R204 On 06/11/2014 Bond Future			7.72736	104.05719	7.80011	103.80397		4.42	0.00	0	200
R204 On 05/02/2015 Bond Future			7.84007	101.62933	7.91832	101.37242		4.57	0.00	0	0
Total R204 Future									0.00	0	14,706
R204 On 07/08/2014 Bond Future	7.44	Call			182.06000	0.18206	243,740	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			1,074.68000	1.07468	886,530	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			191.33000	0.19133	255,360	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			1,046.84000	1.04684	861,040	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			200.94000	0.20094	267,360	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			1,019.35000	1.01935	835,940	4.26	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			712.62000	0.71262	867,340	4.32	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			352.53000	0.35253	257,420	4.32	0.00	0	530
R204 On 06/11/2014 Bond Future	6.99	Call			178.41000	0.17841	213,690	4.28	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			3,042.54000	3.04254	2,824,600	4.28	0.00	0	0

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			183.51000	0.18351	219,590	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			3,011.69000	3.01169	2,794,550	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			188.72000	0.18872	225,620	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,980.95000	2.98095	2,764,630	4.28	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,427.01000	1.42701	1,579,910	4.47	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			769.75000	0.76975	669,430	4.47	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.25	Call			2,045.10000	2.04510	2,205,750	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			965.02000	0.96502	868,760	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,065.49000	2.06549	2,227,000	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			953.07000	0.95307	857,670	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,024.81000	2.02481	2,184,590	4.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			977.08000	0.97708	879,950	4.69	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,506
R2048	On	07/08/2014	Bond Future			9.07747	100.49019	9.13392	99.92087			0.00	0	5,554
R2048	On	06/11/2014	Bond Future			9.15077	97.55983	9.20887	96.98241			40,584,889.28	416	8,951
R2048	On	05/02/2015	Bond Future			9.22268	99.06619	9.28253	98.48004			0.00	0	0
Total R2048 Future												40,584,889.28	416	14,505
R2048	On	07/08/2014	Bond Future	9.66	Call			5,029.97000	5.02997	5,599,290		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			4,847.45000	4.84745	5,416,770		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			4,938.79000	4.93879	5,508,110		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			4,913.20000	4.91320	5,490,620		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,003.01000	5.00301	5,580,430		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			4,823.23000	4.82323	5,400,650		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	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,076.59000	2.07659	2,662,740		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,170.11000	2.17011	2,756,260		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			1,982.89000	1.98289	2,569,040		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												40,584,889.28	416	14,505
R207	On	07/08/2014	Bond Future			7.83483	97.99822	7.90752	97.68743		5.59	0.00	0	33,961
R207	On	06/11/2014	Bond Future			7.93724	99.45675	8.01412	99.14165		5.75	0.00	0	434

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			8.03944	97.35117	8.12103	97.03139		5.95	0.00	0	0
R207	On	07/05/2015	Bond Future			8.11941	98.99874	8.20613	98.67406		5.93	0.00	0	0
Total R207 Future												0.00	0	34,395
R207	On	07/08/2014	Bond Future	7.69	Call			269.73000	0.26973	357,900	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,203.38000	1.20338	980,760	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			281.97000	0.28197	373,070	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,172.46000	1.17246	952,770	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			294.60000	0.29460	388,670	5.52	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,141.95000	1.14195	925,230	5.52	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			348.96000	0.34896	411,950	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,154.91000	3.15491	2,902,800	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			357.38000	0.35738	421,540	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,120.99000	3.12099	2,870,050	5.59	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			365.96000	0.36596	431,300	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,087.25000	3.08725	2,837,490	5.60	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,594.73000	2.59473	2,797,740	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,164.58000	1.16458	1,047,810	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,619.29000	2.61929	2,823,310	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,150.74000	1.15074	1,034,980	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,643.96000	2.64396	2,848,990	6.10	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,137.03000	1.13703	1,022,280	6.10	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,231.06000	2.23106	2,402,190	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			2,030.04000	2.03004	1,876,490	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,325.86000	1.32586	1,448,630	5.81	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			3,124.99000	3.12499	2,923,080	5.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,191.87000	2.19187	2,361,200	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			2,065.42000	2.06542	1,910,070	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,211.24000	2.21124	2,381,470	5.93	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			2,047.50000	2.04750	1,893,050	5.93	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	34,461
R208	On	07/08/2014	Bond Future			7.99244	96.15608	8.06990	95.77938		6.43	0.00	0	16,414
R208	On	06/11/2014	Bond Future			8.08935	94.18926	8.17062	93.80729		7.05	0.00	0	571
R208	On	05/02/2015	Bond Future			8.18393	95.64370	8.26936	95.25601		7.00	0.00	0	0
Total R208 Future												0.00	0	16,985
R208	On	07/08/2014	Bond Future	7.80	Put			1,560.85000	1.56085	1,274,720	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			251.90000	0.25190	345,770	6.38	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,523.22000	1.52322	1,240,390	6.38	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,339.35000	1.33935	1,612,590	6.53	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			326.92000	0.32692	223,460	6.53	0.00	0	630

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	07/08/2014	Bond Future	7.79	Call			228.91000	0.22891	316,240	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,598.93000	1.59893	1,309,560	6.37	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			240.20000	0.24020	330,770	6.37	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			377.44000	0.37744	449,940	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,832.20000	3.83220	3,522,730	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			386.63000	0.38663	460,490	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,792.38000	3.79238	3,484,270	6.90	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,430.10000	2.43010	2,683,640	7.21	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			901.45000	0.90145	773,020	7.21	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			368.41000	0.36841	439,570	6.89	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,872.20000	3.87220	3,561,390	6.89	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,548.86000	1.54886	1,392,490	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,577.79000	2.57779	2,806,500	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,585.60000	1.58560	1,426,620	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,604.00000	2.60400	2,834,010	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,567.15000	1.56715	1,409,470	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,630.34000	2.63034	2,861,660	7.08	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	19,135
R209	On	07/08/2014	Bond Future			8.94740	76.66544	9.01391	76.16439		13.80	0.00	0	10,760
R209	On	06/11/2014	Bond Future			9.01920	74.66027	9.08759	74.15197		15.84	0.00	0	16,291
R209	On	05/02/2015	Bond Future			9.08822	75.81327	9.15855	75.29727		15.80	0.00	0	0
Total R209 Future												0.00	0	27,051
R209	On	07/08/2014	Bond Future	9.06	Put			1,058.41000	1.05841	831,060	13.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Call			1,322.79000	1.32279	1,586,730	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,127.67000	1.12767	890,560	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,362.35000	1.36235	1,631,180	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,092.65000	1.09265	860,430	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,402.57000	1.40257	1,676,270	13.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			3,058.44000	3.05844	2,790,580	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,933.09000	6.93309	7,355,650	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			642.32000	0.64232	556,580	16.49	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,581.96000	2.58196	2,833,490	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.25	Put			2,163.52000	2.16352	1,950,140	16.01	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			7,194.75000	7.19475	7,623,520	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			584.02000	0.58402	504,490	16.49	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,812.65000	4.81265	5,172,100	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,099.46000	3.09946	2,829,370	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,406.45000	2.40645	2,646,890	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.95	Put			701.84000	0.70184	609,810	16.46	0.00	0	2,050

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	8.50	Call			1,048.80000	1.04880	1,182,430	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,599.28000	5.59928	5,224,610	15.58	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,639.76000	1.63976	1,824,970	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			2,860.67000	2.86067	2,603,900	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,349.12000	3.34912	3,644,040	16.01	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,372.47000	2.37247	2,610,680	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			4,202.62000	4.20262	3,879,530	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,239.13000	2.23913	2,468,440	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,267.32000	3.26732	2,988,330	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,308.10000	1.30810	1,159,250	16.22	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,670.21000	6.67021	7,086,480	16.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,441.04000	2.44104	2,683,700	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,018.14000	3.01814	2,752,500	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,437.91000	4.43791	4,782,770	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,484.72000	1.48472	1,321,280	16.17	0.00	0	5,500
R209	On	05/02/2015	Bond Future	9.24	Put			3,320.27000	3.32027	3,085,380	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,285.89000	3.28589	3,052,630	15.80	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,986.52000	3.98652	4,270,900	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,252.01000	3.25201	3,020,390	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,063.76000	3.06376	3,304,900	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			4,235.02000	4.23502	3,960,160	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,910.89000	3.91089	4,192,000	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,948.51000	3.94851	4,231,250	15.80	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	54,838
R210	On	07/08/2014	Bond Future			172.02720	172.02720	172.02029	172.02029			0.00	0	123
R210	On	06/11/2014	Bond Future			172.56948	172.56948	172.56301	172.56301			0.00	0	495
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,030.29000	13.03029	13,037,200		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			13,020.29000	13.02029	13,027,200		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			13,010.29000	13.01029	13,017,200		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,553.01000	3.55301	3,559,480		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,573.01000	3.57301	3,579,480		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,563.01000	3.56301	3,569,480		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			130.78814	130.78814	130.72137	130.72137			0.00	0	390
R211 On 06/11/2014 Bond Future			132.75104	132.75104	132.68363	132.68363			0.00	0	0
Total R211 Future									0.00	0	390
R211 On 07/08/2014 Bond Future	128.01	Call			2,711.37000	2,711.37	2,778,140		0.00	0	0
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			2,731.37000	2,731.37	2,798,140		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			2,721.37000	2,721.37	2,788,140		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 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			2,673.63000	2,673.63	2,741,040		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Call			2,693.63000	2,693.63	2,761,040		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Call			2,683.63000	2,683.63	2,751,040		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			136.09678	136.09678	136.09226	136.09226			0.00	0	349
R212 On 06/11/2014 Bond Future			138.13938	138.13938	138.13514	138.13514			0.00	0	20,029
Total R212 Future									0.00	0	20,378
R212 On 07/08/2014 Bond Future	129.01	Call			7,082.26000	7,082.26	7,086,780		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			7,102.26000	7,102.26	7,106,780		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			7,092.26000	7,092.26	7,096,780		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			3,145.14000	3,145.14	3,149,380		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			3,135.14000	3,135.14	3,139,380		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			3,125.14000	3,125.14	3,129,380		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	20,378
R213 On 07/08/2014 Bond Future			8.80921	87.52412	8.89605	86.86463		12.10	315,086,832.00	3,600	23,790
R213 On 06/11/2014 Bond Future			8.88706	85.28601	8.97654	84.61696		13.79	0.00	0	6,205
R213 On 05/02/2015 Bond Future			8.96339	86.60281	9.05566	85.92362		13.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												315,086,832.00	3,600	29,995
R213	On	07/08/2014	Bond Future	8.84	Call			1,017.21000	1.01721	1,323,560	12.03	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,442.01000	1.44201	1,088,870	12.03	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,051.26000	1.05126	1,364,190	12.03	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,400.05000	1.40005	1,053,490	12.03	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,086.02000	1.08602	1,405,520	12.04	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,358.89000	1.35889	1,018,900	12.04	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,210.67000	2.21067	2,517,500	13.71	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,234.70000	3.23470	2,872,480	13.71	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,243.87000	2.24387	2,553,680	13.72	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,192.29000	3.19229	2,833,050	13.72	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,277.37000	2.27737	2,590,160	13.72	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,150.27000	3.15027	2,794,010	13.72	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,409.67000	4.40967	4,808,690	13.97	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,933.58000	2.93358	2,653,410	13.97	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,329.18000	4.32918	4,724,050	13.95	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,995.88000	2.99588	2,711,560	13.95	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,369.47000	4.36947	4,766,420	13.96	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,964.73000	2.96473	2,682,490	13.96	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												315,086,832.00	3,600	29,995
R214	On	07/08/2014	Bond Future			9.01674	77.68001	9.07819	77.19662		14.40	0.00	0	4,306
R214	On	06/11/2014	Bond Future			9.08801	75.54827	9.15119	75.05794		16.46	0.00	0	1,726
R214	On	05/02/2015	Bond Future			9.15776	76.71477	9.22276	76.21703		16.49	0.00	0	0
Total R214 Future												0.00	0	6,032
R214	On	07/08/2014	Bond Future	9.54	Put			240.90000	0.24090	170,900	14.85	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,774.69000	3.77469	4,190,480	14.86	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			230.79000	0.23079	163,190	14.86	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,836.91000	3.83691	4,255,070	14.87	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			220.99000	0.22099	155,760	14.87	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			3,712.65000	3.71265	4,126,040	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,092.59000	5.09259	5,440,840	16.74	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,375.99000	1.37599	1,230,520	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,043.18000	5.04318	5,389,740	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,354.33000	1.35433	1,210,560	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,332.96000	1.33296	1,190,880	16.74	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,799.86000	5.79986	6,170,520	16.83	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,061.94000	1.06194	942,270	16.83	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,028.01000	3.02801	3,287,810	16.43	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,652.86000	2.65286	2,422,330	16.43	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 06/11/2014 Bond Future	9.64	Call			4,993.95000	4.99395	5,338,810	16.73		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			4,935.92000	4.93592	5,235,680	16.67		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			2,874.33000	2.87433	2,676,350	16.67		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			4,978.24000	4.97824	5,279,460	16.68		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			2,844.10000	2.84410	2,647,580	16.68		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,893.75000	4.89375	5,192,040	16.66		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			2,904.83000	2.90483	2,705,380	16.66		0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,032
Total for Bond										385,361,896.48	4,198	406,780
IR CAN On 07/08/2014 Can-Do Interest Rate			143.33190	143.33190	143.26970	143.26970				0.00	0	635
Total IR CANDO ICAA Future										0.00	0	635
Total For IR CANDO ICAA										0.00	0	635
Total for Can-Do Interest Rate										0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
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

Contract 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 I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
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

Contract 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 R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
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

Contract 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 R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			453.13700	453.13700	451.16400	451.16400				0.00	0	524
GOVI On 06/11/2014 GOVI			459.87700	459.87700	457.87600	457.87600				0.00	0	28
GOVI On 05/02/2015 GOVI			466.97300	466.97300	464.94200	464.94200				0.00	0	0
Total GOVI Future										0.00	0	552
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			88,260.00000	8.82600	68,530,000			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 07/08/2014 GOVI	460.00	Put			88,360.00000	8.83600	68,630,000			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			88,460.00000	8.84600	68,730,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			88,760.00000	8.87600	108,770,000			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			88,660.00000	8.86600	108,670,000			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			88,860.00000	8.88600	108,870,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			49,320.00000	4.93200	69,630,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			49,520.00000	4.95200	69,830,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			49,420.00000	4.94200	69,730,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	552
Total for GOVI										0.00	0	552
AL12 On 07/08/2014 Index Future			497.86700	497.86700	494.62700	494.62700				0.00	0	0
AL12 On 06/11/2014 Index Future			505.27200	505.27200	501.98500	501.98500				0.00	0	0
AL12 On 05/02/2015 Index Future			513.06900	513.06900	509.73200	509.73200				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			424.52500	424.52500	423.32000	423.32000				0.00	0	0
AL37 On 06/11/2014 Index Future			430.83900	430.83900	429.61700	429.61700				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/08/2014 Index Future			499.54800	499.54800	497.24700	497.24700			0.00	0	0
AL7T On 06/11/2014 Index Future			506.97800	506.97800	504.64400	504.64400			0.00	0	1
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			454.50800	454.50800	452.47300	452.47300			0.00	0	597
ALBI On 06/11/2014 Index Future			461.26700	461.26700	459.20400	459.20400			0.00	0	48
ALBI On 05/02/2015 Index Future			468.38500	468.38500	466.29100	466.29100			0.00	0	0
Total ALBI Future									0.00	0	645
Total For ALBI									0.00	0	645
IGOV On 07/08/2014 Index Future			217.40500	217.40500	217.39000	217.39000			0.00	0	713
IGOV On 06/11/2014 Index Future			220.66600	220.66600	220.65000	220.65000			0.00	0	640
IGOV On 05/02/2015 Index Future			224.09700	224.09700	224.08200	224.08200			0.00	0	0
Total IGOV Future									0.00	0	1,353
Total For IGOV									0.00	0	1,353
ILBI On 07/08/2014 Index Future			589.09500	589.09500	589.05400	589.05400			0.00	0	210
ILBI On 06/11/2014 Index Future			597.97100	597.97100	597.93100	597.93100			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,209
JIBAR f On 16/07/2014 Jibar Future			5.82000	94.18000	5.80000	94.20000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.11000	93.89000	6.13000	93.87000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.18000	93.82000	6.19000	93.81000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.31000	93.69000	6.34000	93.66000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.40000	93.60000	6.42000	93.58000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.53000	93.47000	6.57000	93.43000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.81000	93.19000	6.84000	93.16000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			7.02000	92.98000	7.09000	92.91000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.23000	92.77000	7.32000	92.68000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.39000	92.61000	7.48000	92.52000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.53000	92.47000	7.62000	92.38000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.66000	92.34000	7.76000	92.24000			0.00	0	0
Total Jibar Future									0.00	0	41,395
Total For JIBAR FUTURE									0.00	0	41,395
Total for Jibar									0.00	0	41,395
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

Contract 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 Derivatives :									385,361,896.48	4,198	451,571	
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.17507				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			7.31000	103.55653	7.31000	103.53633				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	100.33402				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			8.82500	104.45390	8.82500	104.42939		68,835,000,000,000.00		7,800,000,000	3,900,000,000	
Total AA05 SPOT									8,835,000,000,000.00	7,800,000,000	3,900,000,000	
Total For AA05									8,835,000,000,000.00	7,800,000,000	3,900,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.90656				0.00	0	0
Total AA06 SPOT									0.00	0	0	
Total For AA06									0.00	0	0	
AA07 On 15/04/2021 Spot Bond			9.50000	102.17931	9.50000	102.15340		315,766,700,000.00		33,238,600	16,619,300	
Total AA07 SPOT									315,766,700,000.00	33,238,600	16,619,300	
Total For AA07									315,766,700,000.00	33,238,600	16,619,300	
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.97617				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	101.07624				0.00	0	0
Total AB011 SPOT									0.00	0	0	
Total For AB011									0.00	0	0	
AB013 On 21/11/2018 Spot Bond			9.69000	96.26203	9.69000	96.23727				0.00	0	0
Total AB013 SPOT									0.00	0	0	
Total For AB013									0.00	0	0	
AB06 On 27/03/2015 Spot Bond			7.41000	102.78523	7.41000	102.76492		336,740,040,000.00		45,444,000	126,722,000	
Total AB06 SPOT									336,740,040,000.00	45,444,000	126,722,000	
Total For AB06									336,740,040,000.00	45,444,000	126,722,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.42655				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			8.97000	105.09497	8.97000	105.06992				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 AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.40000	138.02546	1.40000	137.99974				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			2.20000	128.41249	2.20000	272.21813				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	100.93206				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.84372				0.00	15,780,000,000	7,890,000,000
Total ABFN06 SPOT										0.00	15,780,000,000	7,890,000,000
Total For ABFN06										0.00	15,780,000,000	7,890,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.45504				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.47373				0.00	100,000,000,000	50,000,000,000
Total ABFN08 SPOT										0.00	100,000,000,000	50,000,000,000
Total For ABFN08										0.00	100,000,000,000	50,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.48604				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.76639				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.20151				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.01724				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10A On 15/03/2015 Spot Bond			8.07000	105.88537	8.07000	105.86260				0.00	0	470,000,000
Total ABL10A SPOT										0.00	0	470,000,000
Total For ABL10A										0.00	0	470,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.98184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.74500	103.00151	7.74500	102.98003				0.00	0	500,000
Total ABL11A SPOT										0.00	0	500,000
Total For ABL11A										0.00	0	500,000
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.42003				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	100.95159				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	99.97852				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	99.90236				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.02134				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	100.31797				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	100.39692				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	100.18300				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	100.39904				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			2.90000	130.41967	2.90000	130.39014				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			4.15000	118.24945	4.15000	118.21866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.90000	104.53061	4.90000	104.50115				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.86000	105.24903	5.86000	105.21665				0.00	0	0
Total ABLI06 SPOT										0.00	0	0
Total For ABLI06										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond			11.37000	107.14188	11.37000	107.10915				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	99.87383				0.00	0	0
Total ABLS2B SPOT										0.00	0	0
Total For ABLS2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	100.26792				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	100.28272				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	100.29591				0.00	0	0
Total ABLS5 SPOT										0.00	0	0
Total For ABLS5										0.00	0	0
ABLS1 On 29/06/2019 Spot Bond			4.65000	112.00439	4.65000	111.97373				0.00	0	0
Total ABLS11 SPOT										0.00	0	0
Total For ABLS11										0.00	0	0
ABN03/ On 12/03/2015 Spot Bond			100.00000	58.19019	100.00000	58.04922				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			1.94000	171.80466	1.94000	171.77013				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	160.47815	2.76000	160.44236				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			1.97000	174.09686	1.97000	174.06173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18057	7.91000	105.18056				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			1.79000	183.98314	1.79000	183.94693				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			8.36625	75.16344	8.36625	75.14689				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			8.36625	75.16344	8.36625	75.14689				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.35327				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	93.55000				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	92.45000				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	93.04000				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	89.03000				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	88.48000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.05678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92787				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	88.07000				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			7.28500	101.08635	7.28500	101.06682				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.67000				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	91.10000				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	89.06000				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	100.24637				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			7.60000	110.83724	7.60000	110.81478				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	99.88217				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	85.99000				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	85.82000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.54000	95.91665	2.54000	107.84192				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			2.51000	101.76185	2.51000	157.18506				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			2.39000	116.70228	2.39000	209.48263				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.32000				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			9.83000	90.85878	9.83000	90.83510				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	94.88000				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	104.10000				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	102.24109				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	91.14000				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	99.40000				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 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	106.79364	9.63000	106.76620				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	110.14500				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			9.81500	105.42279	9.81500	105.39520				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.20500	89.75780	9.20500	89.73574				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	104.20000				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	101.97000				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			9.91000	104.72860	9.91000	104.70094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	89.37000			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	100.60672			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	101.50276			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			8.52000	107.31514	8.52000	107.29081		166,140,000,000.00		19,500,000	1,442,900,000
Total ABS10 SPOT								166,140,000,000.00		19,500,000	1,442,900,000
Total For ABS10								166,140,000,000.00		19,500,000	1,442,900,000
ABS11 On 09/04/2021 Spot Bond			9.21000	103.45706	9.21000	103.43162		9,210,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								9,210,000,000,000.00		1,000,000,000	500,000,000
Total For ABS11								9,210,000,000,000.00		1,000,000,000	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.26000	102.38504	7.26000	102.36521		0.00		0	530,000,000
Total ABS5 SPOT								0.00		0	530,000,000
Total For ABS5								0.00		0	530,000,000
ABS6 On 01/06/2020 Spot Bond			9.13500	96.69283	9.13500	96.66923		368,140,500,000.00		40,300,000	616,800,000
Total ABS6 SPOT								368,140,500,000.00		40,300,000	616,800,000
Total For ABS6								368,140,500,000.00		40,300,000	616,800,000
ABS7 On 11/09/2026 Spot Bond			10.03500	94.32491	10.03500	94.29981		25,087,500,000,000.00		2,500,000,000	1,500,000,000
Total ABS7 SPOT								25,087,500,000,000.00		2,500,000,000	1,500,000,000
Total For ABS7								25,087,500,000,000.00		2,500,000,000	1,500,000,000
ABS9 On 17/03/2016 Spot Bond			7.96000	105.11506	7.96000	105.09277		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			2.01000	218.03382	2.01000	276.19283		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0
ABS13 On 31/01/2017 Spot Bond			1.34000	127.07004	1.34000	129.88014		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			2.01000	129.96489	2.01000	132.54853		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00454	100.00000	0.00452				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	57.89708	100.00000	57.75682				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			11.76000	106.14980	11.76000	106.11685				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	101.36776				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.70229	100.00000	3.69332				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.40230				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.89174				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	22.06737	100.00000	22.01392				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond			100.00000		0.00000	101.33321				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	63.96145	11.00000	63.94317				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	22.06737	100.00000	22.01392				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL071 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
ACL073 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
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.45435				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.49897				0.00	0	0
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	100.43443				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	100.44789				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	100.45381				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	103.65520				0.00	39,000,000,000	26,000,000,000
Total ACL082 SPOT										0.00	39,000,000,000	26,000,000,000
Total For ACL082										0.00	39,000,000,000	26,000,000,000
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.65520				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	103.67705				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	100.42369				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	103.67705				0.00	24,000,000,000	16,000,000,000

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 ACL086 SPOT										0.00	24,000,000,000	16,000,000,000
Total For ACL086										0.00	24,000,000,000	16,000,000,000
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.63334				0.00	60,000,000,000	40,000,000,000
Total ACL087 SPOT										0.00	60,000,000,000	40,000,000,000
Total For ACL087										0.00	60,000,000,000	40,000,000,000
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	90.14773				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.41607				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.29743				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	100.43986				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.45308				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	100.45842				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.44768				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.42370				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.65500	101.96144	9.65500	101.98632				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.58527				0.00	120,000,000,000	80,000,000,000
Total ACL118 SPOT										0.00	120,000,000,000	80,000,000,000
Total For ACL118										0.00	120,000,000,000	80,000,000,000
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	102.26274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.89258				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	167.00749				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	167.06264				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.43436				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	101.03501				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	101.03501				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.91115				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.42090				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.41767				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.46419				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.80944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.46399				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	100.21794				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.19141				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.45616				0.00	0	0
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	102.22890				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	101.96338				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.43600				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	100.42759				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.38446				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	100.37526				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	100.39311				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	100.42651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.40762				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	100.38608				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	100.39203				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	103.11099	10.23000	103.08304				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.39779				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	100.38879				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	118.89077				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			9.76500	100.68519	9.76500	100.65897				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	100.42482				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	114.33208	1.75000	114.39327				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	100.72719				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	100.39238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.41308				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.42635				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.39979				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.42370				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.98251				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.38457				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.31963				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.39501				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.62909				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.42370				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.41531				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.43805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44504				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	101.01629				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	101.28379				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	100.44674				0.00	0	0
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	100.44674				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	100.46873				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	100.41574				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	100.47329				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	102.75625				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	100.46873				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	93.05467				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	100.45590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44756				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	120.83860				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	121.71134				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	100.38915				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.38542				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	100.95244				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	100.39554				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	100.39713				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	100.41308				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	100.38969				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	100.38915				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	100.42954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28730				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	101.56568				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	100.74924				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	100.61151				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.68301				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	15.30001	100.00000	15.26295				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	100.96858				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	101.06956				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	101.13678				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	101.58054				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	101.74254				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	101.95850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.53645			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			8.30500	98.68830	8.30500	98.66637			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	101.99150			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	102.32551			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			8.74500	102.10735	8.74500	102.08360		101,442,000,000.00		11,600,000	1,600,000
Total AIR01 SPOT								101,442,000,000.00		11,600,000	1,600,000
Total For AIR01								101,442,000,000.00		11,600,000	1,600,000
AIR02 On 30/04/2023 Spot Bond			9.51000	115.01251	9.51000	114.98332		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	83.50084	100.00000	83.31610		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			7.41000	108.94385	7.41000	108.92231		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	98.39021	100.00000	98.13128		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			9.57000	99.04518	9.57000	99.02002		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	13.71595	100.00000	13.68559		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0
AIR05 On 29/05/2030 Spot Bond			10.26500	99.09106	10.26500	99.06411		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.76000	161.93031	2.76000	161.89418				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	100.62909				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	100.59043				0.00	0	0
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	100.62233				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	99.98172				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	100.51553				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	101.17059				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	100.36279				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.39979				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	100.49224				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	100.75058				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	103.57000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.66635				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.64000	127.04900	2.64000	127.25601				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.53114				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.36252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR002 SPOT									0.00	0	0
Total For BAR002									0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.35718			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	100.23286			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			9.23500	104.61680	9.23500	104.59100			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	100.33391			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	100.71813			0.00	1,280,000,000	640,000,000
Total BAW13 SPOT									0.00	1,280,000,000	640,000,000
Total For BAW13									0.00	1,280,000,000	640,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.84629			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.28184			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.08055			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.78000	99.89362	9.78000	99.86757		19,560,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								19,560,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								19,560,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.56500	107.88622	7.56500	107.86434		2,269,500,000.00	300,000	1,040,300,000	
Total BAW2 SPOT								2,269,500,000.00	300,000	1,040,300,000	
Total For BAW2								2,269,500,000.00	300,000	1,040,300,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	29.45413	100.00000	29.41041		0.00	0	0	
Total BAW20U SPOT								0.00	0	0	
Total For BAW20U								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.18451		0.00	2,560,000,000	1,280,000,000	

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 BAW3 SPOT										0.00	2,560,000,000	1,280,000,000
Total For BAW3										0.00	2,560,000,000	1,280,000,000
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.16855				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			7.72500	102.56333	7.72500	102.54200				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			9.12000	104.93677	9.12000	104.91119				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.27390	102.34083	11.27390	101.52132				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.20900	100.64405	11.20900	100.49607				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.25566	100.55679	11.25566	100.44423				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	100.28843				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.30001	100.40291	11.30001	100.35533				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			12.12366	99.44248	12.12366	99.35153				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	100.29515				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.29515				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA09 On 31/03/2016 Spot Bond				100.00000	0.00000	100.29522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.52390	99.52555	11.52390	99.81921				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.44585	101.31845	11.44585	100.36090				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.20900	100.64405	11.20900	100.49607				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.40246	100.53708	11.40246	100.44380				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.57293	95.20387	10.57293	100.05817				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.28043				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.27516				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.27516				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	100.26074				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.87671	99.45692	10.87671	99.73972				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.89500	98.47964	11.89500	98.30625				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.26730				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			11.82000	68.72194	11.82000	96.05064				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	100.00000				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	100.25511				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	89.41045	9.28000	100.24961				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	100.27123				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.63500	67.54071	11.63500	95.94425				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	100.26337				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	100.26992				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	100.26992				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	99.87236				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	100.26022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.27484				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	100.43106				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	100.00000				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	100.27484				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	100.26074				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	100.26581				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.27493				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.20023				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.27390	102.37400	14.27390	101.58405				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			15.50750	100.17883	15.50750	100.11065				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			14.41312	100.01263	14.41312	100.13682				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	100.35446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.35446				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	100.35446				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	100.36736				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	100.30908				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	17.99948	100.00000	17.96533				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	19.19537	100.00000	19.14886				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.46994	100.00000	17.42762				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	10.78392	100.00000	10.75779				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	10.78392	100.00000	10.75779				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.03827	100.00000	13.00668				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.29744	100.00000	11.27006				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	99.88528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.47158				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.05240				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.05559				0.00	0	55,700,000,000
Total BCJ06 SPOT										0.00	0	55,700,000,000
Total For BCJ06										0.00	0	55,700,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.34300	100.00000	7.32521				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	7.34300	100.00000	7.32521				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP82U On 24/07/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0
BCP84U On 05/09/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.91000	104.39467	1.91000	177.84102				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			8.43000	92.33456	8.43000	143.72374				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			8.43000	93.63318	8.43000	144.09338				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			8.81500	96.36125	8.81500	96.33855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.66197			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	100.40178			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.23500	98.52406	8.23500	98.50246		1,647,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,647,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,647,000,000,000.00	200,000,000	100,000,000	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.68300			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	101.57073			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	101.60312			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	101.71107			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	101.81900			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.12089			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	16.37082	100.00000	16.33073			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	101.35326			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	101.42103			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.45006				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	101.45974				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	101.57587				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	101.73064				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	16.01349	100.00000	15.97427				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	16.01349	100.00000	15.97427				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	100.43742				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	100.47166				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.48099				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			8.67000	103.10521	8.67000	103.08143				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	100.50898				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	100.55856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	9.14908	100.00000	9.12692				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	9.14908	100.00000	9.12692				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			7.09500	104.56652	7.09500	104.54630				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.47711				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.19474				0.00	0	500,000,000
Total BID05 SPOT										0.00	0	500,000,000
Total For BID05										0.00	0	500,000,000
BID06 On 30/06/2019 Spot Bond			8.93500	65.45626	8.93500	99.92134			26,805,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total BID06 SPOT									26,805,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For BID06									26,805,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.54538				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	99.01839				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	98.29372				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	100.87257				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.01501				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	100.86337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.90791			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	100.98879			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	101.32462			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	101.87964			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	57.77266	100.00000	57.63271			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	18.00835	100.00000	17.96473			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	100.45212			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	101.08409			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			7.54500	104.04808	7.54500	104.02707		63,378,000,000.00	8,400,000	1,700,000	
Total CBL06 SPOT								63,378,000,000.00	8,400,000	1,700,000	
Total For CBL06								63,378,000,000.00	8,400,000	1,700,000	
CBL08 On 02/11/2016 Spot Bond			9.77000	111.40638	9.77000	111.37751		2,931,000,000.00	300,000	273,900,000	
Total CBL08 SPOT								2,931,000,000.00	300,000	273,900,000	
Total For CBL08								2,931,000,000.00	300,000	273,900,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.14740		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			9.42000	103.66075	9.42000	103.63481		58,404,000,000.00	6,200,000	640,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL11 SPOT									58,404,000,000.00	6,200,000	640,800,000
Total For CBL11									58,404,000,000.00	6,200,000	640,800,000
CBL12 On 06/09/2018 Spot Bond			11.54500	103.14618	11.54500	103.11473			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	101.94398			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			11.79500	104.24272	11.79500	104.20973			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	101.23097			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			9.66000	100.82475	9.66000	100.79891			226,044,000,000.00	23,400,000	23,400,000
Total CBL16 SPOT									226,044,000,000.00	23,400,000	23,400,000
Total For CBL16									226,044,000,000.00	23,400,000	23,400,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.34994			0.00	23,850,000,000	15,900,000,000
Total CBL17 SPOT									0.00	23,850,000,000	15,900,000,000
Total For CBL17									0.00	23,850,000,000	15,900,000,000
CBL18 On 23/08/2019 Spot Bond			12.23500	99.81199	12.23500	99.77925			0.00	0	100,000,000
Total CBL18 SPOT									0.00	0	100,000,000
Total For CBL18									0.00	0	100,000,000
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.28996			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	100.64431			0.00	75,000,000,000	50,000,000,000
Total CBL20 SPOT									0.00	75,000,000,000	50,000,000,000
Total For CBL20									0.00	75,000,000,000	50,000,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.29676			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.53000	92.82966	10.53000	92.80378			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			10.26000	113.92460	10.26000	113.89346			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.11000	110.19201	10.11000	110.16231			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			9.44000	114.96538	9.44000	114.93658		260,404,288,000.00	27,585,200	13,792,600	
Total CCT03 SPOT								260,404,288,000.00	27,585,200	13,792,600	
Total For CCT03								260,404,288,000.00	27,585,200	13,792,600	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.93782			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			12.02000	103.44032	12.02000	103.40751			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	101.39104			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	100.36603			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	101.67352			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	102.98380			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	103.41458			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	100.84012			0.00	0	0
Total CIG01 SPOT								0.00	0	0	
Total For CIG01								0.00	0	0	
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.88978			0.00	0	0
Total CIG02 SPOT								0.00	0	0	
Total For CIG02								0.00	0	0	
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23508			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.24416				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.25498				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.84219				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	101.82292				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	101.92475				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	101.30901				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	100.43446				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	101.43451				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	100.61436				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.26837	10.11000	100.24150				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	100.61436				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	100.01312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	119.71237	2.76000	119.68558				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	116.74437	3.14000	119.67690				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	102.96490	8.25000	102.94229				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	100.61436				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	100.61436				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	124.94870	3.10000	119.25129				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	124.66766	2.40000	118.98532				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	100.61372				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN210 On 12/10/2014 Spot Bond				100.00000	0.00000	100.10766				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	99.92747				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.66000	101.67349	8.66000	101.64994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.17596				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	100.17373				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	99.76924				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	99.78109				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			8.71000	101.78246	8.71000	101.75876				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			8.71000	101.78246	8.71000	101.75876				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.76000	100.57491	8.76000	100.55135				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	100.44523				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	100.49149				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.11701				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.11701				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 15/06/2016 Spot Bond				100.00000	0.00000	100.66079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.14188				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.45158				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.89917				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.95646				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.51881	9.35000	103.49268				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.51881	9.35000	103.49268				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.89910				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.90154				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	101.46762				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.71537				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	101.43970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.60559				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.66718				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.79913				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.91989				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.91989				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	100.91989				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	100.91989				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	100.80066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.56500	103.09471	9.56500	103.06854				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	100.99419				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	102.06227				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	100.50717				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	101.35845				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	100.84368				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	100.84132				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	100.88064				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.98832				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	101.08221				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08723				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	103.28705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.80440				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 21/06/2015 Spot Bond				100.00000	0.00000	100.69953				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	100.53309				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	100.39447				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.66662				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.41067				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.59207				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.33706				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	103.05346				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23776				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.33331				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.09866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.47591				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	100.23779				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	100.23779				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	100.23444				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	124.20450				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.93043				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	124.01704				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	123.75745				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	123.97762				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	121.88840				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	121.26754				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.31733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.11000	93.07830	11.11000	93.05095				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.63000	94.63711	11.63000	94.60805				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.22389				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.47509				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.28660				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	101.63339				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	101.65691				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	101.67856	8.80500	101.67635				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	100.41574				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	103.30924				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	119.44316				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	100.43537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.44332				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	100.47402				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	102.49169				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	103.49378				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	103.49378				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	103.49378				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.49910				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 19/07/2014 Spot Bond				100.00000	0.00000	99.81221				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	100.22389				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	107.87792				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	108.02837				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.56254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.55153				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	100.22521				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				100.00000	0.00000	100.63447				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.52036				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.39674				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.45921				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	101.54688				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34(On 10/02/2016 Spot Bond				100.00000	0.00000	101.21610				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	100.21861				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.46138				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	101.19033				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	101.19033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87024				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.62649				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	101.28046				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	101.23842				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	101.52250				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	101.62290				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	100.37744				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	100.39524	10.55000	103.12088				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			10.29000	101.96826	10.29000	104.69381				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	102.30005				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	101.65429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.43000	103.54016	12.43000	106.88404				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.72452				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			12.46000	106.76940	12.46000	106.65756				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			10.89000	106.07323	10.89000	105.96914				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	101.72452				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	101.61342				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	100.50572				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	100.46504				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	99.73175				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.41574				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	100.23366				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			9.83000	102.81434	9.83000	102.71574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29332				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.46080				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	101.18031	10.55000	103.17852				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.54366	11.00000	97.44752				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.72133	7.01000	39.33235				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	152.26746				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			8.81500	96.36125	8.81500	134.95345				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			8.43000	32.73662	8.43000	143.72374				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			8.43000	33.15300	8.43000	144.09338				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	91.05899				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	90.98254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.45059				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.42046				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.42644				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.42370				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.63339				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.38436				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.40511				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.40245				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	101.05364				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	99.89134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.21000	108.98905	9.21000	106.64041			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			9.07000	100.64376	9.07000	100.61937		13,422,914,308,000.00	1,479,924,400	739,962,200	
Total COJ04 SPOT								13,422,914,308,000.00	1,479,924,400	739,962,200	
Total For COJ04								13,422,914,308,000.00	1,479,924,400	739,962,200	
COJ05 On 05/06/2023 Spot Bond			10.44000	111.24905	10.44000	111.21812		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			8.56000	103.87078	8.56000	103.84700		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			10.03000	106.78707	10.03000	106.75867		6,018,000,000.00	600,000	300,000	
Total COJ07 SPOT								6,018,000,000.00	600,000	300,000	
Total For COJ07								6,018,000,000.00	600,000	300,000	
COJG0 On 09/06/2024 Spot Bond			10.07000	101.55197	10.07000	101.52472		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			10.42000	95.04322	10.42000	95.01685		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			11.16000	96.05923	11.16000	96.03073		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			11.16000	89.04352	11.16000	89.01710		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	101.00384		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	100.89013		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL004 On 01/03/2015 Spot Bond				100.00000	0.00000	100.77131		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87046				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			11.35000	97.82730	11.35000	98.30152				0.00	0	28,300,000,000
Total CPV01 SPOT										0.00	0	28,300,000,000
Total For CPV01										0.00	0	28,300,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	12.03643	100.00000	12.00727				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.37716				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			8.39500	97.67061	8.39500	97.64879				0.00	0	80,000,000
Total DENG44 SPOT										0.00	0	80,000,000
Total For DENG44										0.00	0	80,000,000
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.73710				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	100.60399				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	100.82016				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	74.76176	100.00000	74.61401				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	100.61962				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	101.10856				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	100.63482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	99.83487			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.55047			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.63159			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.20648			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.03000	100.55656	9.03000	100.53230			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.44000	114.40417	7.44000	114.38134			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			8.67500	107.37645	8.67500	107.35126		50,773,040,000,000.00	5,852,800,000	4,068,400,000	
Total DV22 SPOT								50,773,040,000,000.00	5,852,800,000	4,068,400,000	
Total For DV22								50,773,040,000,000.00	5,852,800,000	4,068,400,000	
DV23 On 27/02/2023 Spot Bond			9.17000	108.55612	9.17000	108.52925		51,926,731,584,000.00	5,662,675,200	4,195,537,600	
Total DV23 SPOT								51,926,731,584,000.00	5,662,675,200	4,195,537,600	
Total For DV23								51,926,731,584,000.00	5,662,675,200	4,195,537,600	
DV24 On 18/02/2024 Spot Bond			9.27000	106.44281	9.27000	106.41616		4,078,800,000,000.00	440,000,000	110,000,000	
Total DV24 SPOT								4,078,800,000,000.00	440,000,000	110,000,000	
Total For DV24								4,078,800,000,000.00	440,000,000	110,000,000	
DV29 On 18/02/2029 Spot Bond			9.81500	106.15688	9.81500	106.12878		5,889,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,889,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,889,000,000,000.00	600,000,000	300,000,000	
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.53741			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.26632			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC004 On 23/06/2015 Spot Bond				100.00000	0.00000	100.27387				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC005 On 29/06/2015 Spot Bond				100.00000	0.00000	100.17356				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.94277				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	100.39640				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.32500	130.18905	8.32500	130.15972		33,300,000,000,000.00		4,000,000,000	2,000,040,000	
Total E170 SPOT								33,300,000,000,000.00		4,000,000,000	2,000,040,000	
Total For E170								33,300,000,000,000.00		4,000,000,000	2,000,040,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.58051				0.00	3,000,000,000	1,500,000,000
Total EDC01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For EDC01										0.00	3,000,000,000	1,500,000,000
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	102.90120	0.10000	134.37351				0.00	0	2,000,000,000
Total EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.94000	123.31365	1.94000	123.28891				0.00	0	8,230,000,000

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 EL28 SPOT										0.00	0	8,230,000,000
Total For EL28										0.00	0	8,230,000,000
EL29 On 19/11/2029 Spot Bond			1.96000	110.58234	1.96000	110.56009				0.00	0	1,000,000,000
Total EL29 SPOT										0.00	0	1,000,000,000
Total For EL29										0.00	0	1,000,000,000
EL30 On 29/07/2030 Spot Bond			2.09500	109.87277	2.09500	109.85016				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	101.63696	2.10000	101.61610				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.93000	107.58668	9.93000	107.55789				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			9.78000	108.05207	9.78000	108.02404				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			10.21000	100.85058	10.21000	100.82328				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.50500	91.63053	10.50500	95.25583				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.66500	102.48033	10.66500	102.40973				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	101.02774				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	100.81970				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	100.48389				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC08 On 06/11/2014 Spot Bond				100.00000	0.00000	101.12558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.91674				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	100.92375				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	85.68075	100.00000	85.48009				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	81.86570	100.00000	81.68850				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207L On 14/08/2014 Spot Bond			100.00000	91.47870	100.00000	91.25000				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208L On 11/07/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	58.49083	100.00000	58.30821				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ210L On 14/08/2014 Spot Bond			100.00000	91.47870	100.00000	100.00000				0.00	0	0
Total EQ210U SPOT										0.00	0	0
Total For EQ210U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	130.33636	3.00000	130.30646				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			11.62000	101.50596	11.62000	101.47481				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	103.44016				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	101.69816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.39655				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			10.21500	97.41566	10.21500	97.38914				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	100.12748				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.90603				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	101.18340				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	101.09156				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	101.06433				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	101.20455				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	101.16940				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	101.01380				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	101.56842				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	100.98718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02927			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	100.97875			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	101.01384			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			7.02000	103.58729	7.02000	103.56776		2,808,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,808,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,808,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.99500	106.07197	7.99500	106.04925		113,658,519,000,000.00	14,216,200,000	5,516,200,000	
Total ES18 SPOT								13,658,519,000,000.00	14,216,200,000	5,516,200,000	
Total For ES18								13,658,519,000,000.00	14,216,200,000	5,516,200,000	
ES23 On 25/01/2023 Spot Bond			8.72000	112.20209	8.72000	112.17565		54,799,968,000,000.00	6,284,400,000	2,822,200,000	
Total ES23 SPOT								54,799,968,000,000.00	6,284,400,000	2,822,200,000	
Total For ES23								54,799,968,000,000.00	6,284,400,000	2,822,200,000	
ES26 On 02/04/2026 Spot Bond			9.02000	93.76172	9.02000	93.73913		161,897,274,000,000.00	17,948,700,000	4,488,900,000	
Total ES26 SPOT								161,897,274,000,000.00	17,948,700,000	4,488,900,000	
Total For ES26								161,897,274,000,000.00	17,948,700,000	4,488,900,000	
ES33 On 15/09/2033 Spot Bond			9.61000	84.05685	9.67500	83.55366		057,776,463,276,000.00	110,070,391,600	115,290,895,800	
Total ES33 SPOT								57,776,463,276,000.00	110,070,391,600	115,290,895,800	
Total For ES33								57,776,463,276,000.00	110,070,391,600	115,290,895,800	
ES42 On 25/04/2042 Spot Bond			9.83500	89.13133	9.83500	89.10795		338,717,400,000,000.00	34,440,000,000	12,110,000,000	
Total ES42 SPOT								338,717,400,000,000.00	34,440,000,000	12,110,000,000	
Total For ES42								338,717,400,000,000.00	34,440,000,000	12,110,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.07010		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	101.10531		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	100.92005		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.86815				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	100.28619				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	100.78534				0.00	0	0
Total FIFC07 SPOT										0.00	0	0
Total For FIFC07										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.01664				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	102.22441				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	12.14473	100.00000	12.11532				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	11.81893	100.00000	11.79030				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.43537				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	100.45312				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.48850				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	100.52369				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			6.86000	103.21963	6.86000	103.20046			66,366,384,000.00	9,674,400	854,837,200	

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 FRB03 SPOT									66,366,384,000.00	9,674,400	854,837,200
Total For FRB03									66,366,384,000.00	9,674,400	854,837,200
FRB05 On 21/12/2018 Spot Bond			9.63500	96.42790	9.63500	96.40311			42,394,000,000.00	4,400,000	2,200,000
Total FRB05 SPOT									42,394,000,000.00	4,400,000	2,200,000
Total For FRB05									42,394,000,000.00	4,400,000	2,200,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.53454			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	100.53446			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	101.62566			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	104.21329			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.83767			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	100.85206			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.53000	97.49611	10.53000	98.46429			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			11.43500	102.56668	11.43500	102.53553			6,861,000,000.00	600,000	300,000
Total FRBC21 SPOT									6,861,000,000.00	600,000	300,000
Total For FRBC21									6,861,000,000.00	600,000	300,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.00175			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			2.11000	130.80685	2.11000	131.65723			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			2.04000	129.98868	2.04000	275.56065			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.25000	104.26109	2.25000	110.80548				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			2.49000	101.99450	2.49000	157.54450				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			2.28000	118.58487	2.28000	212.86253				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			7.87000	110.52357	7.87000	110.50039				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			7.88400	61.57949	7.88400	60.93834				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			9.47100	39.37978	9.47100	38.49082				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	38.08709	9.71000	37.19174				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	64.12257	100.00000	64.00091				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	66.33185	100.00000	66.20600				0.00	0	200,000,000
Total FRC03U SPOT										0.00	0	200,000,000
Total For FRC03U										0.00	0	200,000,000
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	101.41541				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	101.37654				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	101.37654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.99883				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	101.35345				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.50448				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	100.64098				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC111 On 20/06/2017 Spot Bond				100.00000	0.00000	100.43452				0.00	0	0
Total FRC111 SPOT										0.00	0	0
Total For FRC111										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47867				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.43534	7.47000	98.00000				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	100.43534	7.47000	100.00000				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC115 On 15/06/2016 Spot Bond				100.00000	0.00000	100.63170				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.46873				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.44597				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.50875				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.46080				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.34974	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.49094				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.60818				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.58985				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	14.30188	100.09221	14.26720				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	100.41679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	111.17440				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	100.50205				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	100.56333				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 24/02/2017 Spot Bond				100.00000	0.00000	101.26713				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC148 On 20/09/2015 Spot Bond				100.00000	0.00000	103.99465				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	100.46781				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	100.47322				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	100.43070				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	100.43697				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	100.57674				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	100.42901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.07560	13.22500	58.05507				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	100.40351				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	100.40404				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	100.60657				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	100.42317				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			3.49500	95.42231	3.49500	98.69830				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	100.44226				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.44226				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	103.06658				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	100.22389				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	98.49485				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	97.24680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	100.41574				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.40564				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.63672				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.47773				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.20334				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	101.61915				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.73273				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	100.55047				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.43272				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.54995				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.40085				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	101.66914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	100.43697				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.43697				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	100.43748				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.16091				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.16999				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.47408				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.03513				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	100.46239				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.01753				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.45833				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	99.99987				0.00	2,400,000,000	1,200,000,000
Total FRC198 SPOT										0.00	2,400,000,000	1,200,000,000
Total For FRC198										0.00	2,400,000,000	1,200,000,000
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	99.99986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.79438				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.62211				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.79438				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.61522				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.42046				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.62694	8.75000	101.54060				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.40081				0.00	0	0
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	101.83002				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	100.46937				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	100.46672				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	100.66819				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.57939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.35000	119.34193	3.35000	121.15720				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	100.47533				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	100.48017				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			3.33000	109.75823	3.33000	121.31873				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.68000	99.67427	1.68000	126.60651				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			3.35000	106.93295	3.35000	121.15720				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.66000	103.06655	2.66000	125.75816				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	103.93662	2.73000	131.18624				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	101.77971				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	94.26831				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	100.70407				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	100.71643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41289				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	100.47214				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	102.59464				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	100.55161				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	100.53123				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	100.44915				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.65460				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	100.44862				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	102.38902				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	90.91100				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	90.44109				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	100.42189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	9.54866	100.00000	9.52554				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	23.10812	100.00000	23.05214				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD041 On 04/07/2015 Spot Bond			100.00000	54.44891	100.00000	54.27891				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.80000	148.23885	4.80000	148.19778				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	101.80156				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.48527				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	103.36771				0.00	180,000,000,000	124,000,000,000
Total FRJ16 SPOT										0.00	180,000,000,000	124,000,000,000
Total For FRJ16										0.00	180,000,000,000	124,000,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.48945				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.87478				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.50253				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	100.36967				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	100.39280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			2.17300	81.86642	2.17300	97.62945				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.44000	100.53086	2.44000	132.53989				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	101.51224				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	102.24898	10.38000	102.22020				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	102.24898	10.38000	102.22020				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	101.19686				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS10(On 30/01/2016 Spot Bond				100.00000	0.00000	101.67671				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.58000	98.58692	2.58000	107.03838				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.59000	203.27009	2.59000	203.50379				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.55000	107.60190	2.55000	107.61200				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111On 03/04/2015 Spot Bond				100.00000	0.00000	100.11622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	202.39536	2.62000	202.62506				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	101.83770				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			2.35000	109.57215	2.35000	109.77329				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			2.64000	105.50117	2.64000	105.90225				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.22210				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.55000	125.04360	2.55000	265.07400				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			2.05000	129.88950	2.05000	275.35032				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			2.77000	122.98020	2.77000	260.69837				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.48000	103.07203	2.48000	128.41857				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	101.48110				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			2.01000	132.57550	2.01000	128.49563				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	101.70695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.01462				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	101.37223				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.42000	106.96765	2.42000	106.94470				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	18.22793	104.97509	18.18181				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.21597	101.07593	22.16163				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	14.87669	100.44759	14.84050				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.68352	100.76967	20.63306				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000	0.00000	100.00000	0.00000				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			2.11000	115.14507	2.11000	115.12141				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	0.00000				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			2.21000	98.92154	2.21000	111.22142				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	98.48521	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24000	98.64402	2.24000	110.90929				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	100.98922				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			2.25000	127.92462	2.25000	343.58955				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.34957				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	101.27296				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	101.21243				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.91698				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	100.80390				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	100.01953				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.80500	103.39491	5.80500	103.37860				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			6.83000	104.06152	6.83000	104.04254				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			7.74000	103.06009	7.74000	103.03882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.12000	103.75236	8.12000	103.72992			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			8.34500	109.33130	8.34500	109.30688			0.00	0	3,075,000,000
Total FRX18 SPOT									0.00	0	3,075,000,000
Total For FRX18									0.00	0	3,075,000,000
FRX19 On 15/11/2019 Spot Bond			8.85500	101.98024	8.85500	101.95623		563,178,000,000.00		63,600,000	816,100,000
Total FRX19 SPOT								563,178,000,000.00		63,600,000	816,100,000
Total For FRX19								563,178,000,000.00		63,600,000	816,100,000
FRX20 On 01/10/2020 Spot Bond			9.04000	101.03298	9.04000	101.00858			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			9.61000	92.03075	9.61000	92.00729			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			9.78000	107.14191	9.78000	107.11397		15,648,000,000.00		1,600,000	100,800,000
Total FRX24 SPOT								15,648,000,000.00		1,600,000	100,800,000
Total For FRX24								15,648,000,000.00		1,600,000	100,800,000
FRX26 On 01/10/2026 Spot Bond			10.09000	97.63857	10.09000	98.47418			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			10.35500	96.93916	10.35500	96.91213			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			10.47500	79.29248	10.47500	79.27036			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	100.35353			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	100.36707			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.37247				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	100.38593				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	100.40751				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	100.42368				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	100.49362				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	100.86235				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.90813				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	100.94961				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.95934				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	100.98701				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	101.02855				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	101.06315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21527				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	100.23052				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.54362				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			9.47000	102.36647	9.47000	102.34060				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	101.08041				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.70675				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	101.42540				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	101.45645				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	101.51648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.59097				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	101.69441				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	100.62512				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	101.90592				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	99.90693				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	101.75904				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.89150				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	100.57929				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	101.05578				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.31412				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.80629				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	100.24870				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.36324				0.00	10,000,000,000	5,000,000,000
Total GSIZ16 SPOT										0.00	10,000,000,000	5,000,000,000
Total For GSIZ16										0.00	10,000,000,000	5,000,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.86426				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	100.28474				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.53819				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	101.36876				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	101.38779				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	101.24827				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	101.03303				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.61407				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			8.23523	102.48105	8.23523	99.61398				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.68967				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			8.58781	102.55715	8.58781	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	101.78686				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			9.03790	102.65813	9.03790	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.90564			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	99.86209			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	99.89419			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.89002			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	101.34412			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	103.91465	9.89000	103.88693		2,967,000,000.00		300,000	300,000
Total HPF05 SPOT								2,967,000,000.00		300,000	300,000
Total For HPF05								2,967,000,000.00		300,000	300,000
HWAY2 On 31/07/2020 Spot Bond			8.41500	110.56014	8.41500	110.53497		35,909,329,500,000.00		4,267,300,000	2,172,200,000
Total HWAY20 SPOT								15,909,329,500,000.00		4,267,300,000	2,172,200,000
Total For HWAY20								15,909,329,500,000.00		4,267,300,000	2,172,200,000
HWAY2 On 07/12/2023 Spot Bond			1.84000	131.99156	1.84000	279.80802		0.00		0	9,707,500,000
Total HWAY23 SPOT								0.00		0	9,707,500,000
Total For HWAY23								0.00		0	9,707,500,000
HWAY2 On 07/12/2024 Spot Bond			1.85000	134.91792	1.85000	286.01152		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			9.63500	100.71269	9.63500	100.68650		32,258,943,500,000.00		3,348,100,000	3,323,900,000

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 HWAY34 SPOT									12,258,943,500,000.00	3,348,100,000	3,323,900,000
Total For HWAY34									12,258,943,500,000.00	3,348,100,000	3,323,900,000
HWAY3 On 31/07/2035 Spot Bond			9.66500	100.39782	9.66500	100.37164			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	53.09706	100.00000	52.96843			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	13.78469	100.00000	13.75129			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	81.78193	100.00000	81.60258			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	36.97547	100.00000	36.88590			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	18.87403	100.00000	18.82830			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	15.22597	100.00000	15.18909			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	56.34864	100.00000	56.21213			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	117.81014	1.60000	117.78750		31,476,638,080,000.00	19,672,898,800	70,077,035,400	
Total I2025 SPOT								11,476,638,080,000.00	19,672,898,800	70,077,035,400	
Total For I2025								11,476,638,080,000.00	19,672,898,800	70,077,035,400	
I2038 On 31/01/2038 Spot Bond			1.82000	122.81211	1.82000	122.78776		83,876,242,996,000.00	46,085,847,800	90,610,327,300	
Total I2038 SPOT								13,876,242,996,000.00	46,085,847,800	90,610,327,300	
Total For I2038								13,876,242,996,000.00	46,085,847,800	90,610,327,300	
I2046 On 31/03/2046 Spot Bond			1.90500	121.69229	1.90500	121.66796		23,289,581,310,000.00	12,225,502,000	48,632,751,000	
Total I2046 SPOT								13,289,581,310,000.00	12,225,502,000	48,632,751,000	
Total For I2046								13,289,581,310,000.00	12,225,502,000	48,632,751,000	
I2050 On 31/12/2050 Spot Bond			1.98500	127.40381	1.98500	127.37809		92,756,237,255,000.00	46,728,583,000	67,858,416,000	

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 I2050 SPOT									12,756,237,255,000.00	46,728,583,000	67,858,416,000
Total For I2050									12,756,237,255,000.00	46,728,583,000	67,858,416,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.30000			0.00	0	25,000,000
Total IBC01 SPOT									0.00	0	25,000,000
Total For IBC01									0.00	0	25,000,000
IBL11 On 12/03/2015 Spot Bond			7.76000	105.04358	7.76000	105.02185			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.15628			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.27979			0.00	30,000,000,000	20,000,000,000
Total IBL14 SPOT									0.00	30,000,000,000	20,000,000,000
Total For IBL14									0.00	30,000,000,000	20,000,000,000
IBL21 On 15/03/2016 Spot Bond			8.26000	104.95055	8.26000	104.92747			0.00	0	200,000,000
Total IBL21 SPOT									0.00	0	200,000,000
Total For IBL21									0.00	0	200,000,000
IBL22 On 15/03/2018 Spot Bond			8.37000	108.22037	8.37000	108.19626			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	100.98552			0.00	0	0
Total IBL25 SPOT									0.00	0	0
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.65000	119.02773	4.65000	118.99500			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.08000	103.61438	8.08000	103.59171			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	101.22857			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	101.30050			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.50000	102.36017	1.50000	129.37176			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.08000	105.88433	2.08000	131.92390			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	100.52047			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	101.38145			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.49000	103.23531	8.49000	103.21186			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	100.93311			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.04703			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	101.38083			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			9.06500	96.60190	9.06500	96.57850			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			9.51500	90.37915	9.51500	90.35593		101,810,500,000.00	10,700,000	10,700,000	
Total IBL46 SPOT								101,810,500,000.00	10,700,000	10,700,000	
Total For IBL46								101,810,500,000.00	10,700,000	10,700,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.73864			0.00	0	2,000,000,000
Total IBL48 SPOT									0.00	0	2,000,000,000
Total For IBL48									0.00	0	2,000,000,000
IBL49 On 02/04/2018 Spot Bond			8.57000	98.11496	8.57000	98.09247			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			9.56500	101.90841	9.56500	101.85732			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31403				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	101.35282				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			8.02000	101.78467	8.02000	101.76255				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			8.84500	101.13854	8.84500	101.11436				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	101.49792				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.06727				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			8.14000	104.34249	8.14000	104.31950				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			8.80500	105.15323	8.80500	105.12820				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			9.92000	106.10322	9.92000	106.07484				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.19069				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	101.42628				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00456	100.00000	0.00455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.45203				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	101.51687				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			9.18000	97.85659	9.18000	97.83260				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.12624	5.00000	101.11259				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	101.12624	5.00000	101.11259				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.22071	5.00000	102.20677				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.12624	5.00000	101.11259				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	101.28895	4.00000	101.27805				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	100.86206				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	100.81922				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	100.25287				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	108.59389	9.20000	108.56721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22094				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	100.22094				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	101.18346				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	7.78679	100.00000	7.76793				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	101.42871				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.19321				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	101.06815				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			9.76000	102.27700	9.76000	102.25053				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	100.81272				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	100.50609				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	101.04280				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	9.83963	100.00000	9.81579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	54.44891	100.00000	54.27891				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	69.97597	100.00000	69.84321				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	81.18842	100.00000	81.18841				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				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	98.52452	100.00000	98.26318				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	96.72381	100.00000	96.47193				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	94.98774	100.00000	94.74481				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	99.17355	100.00000	98.36065				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	95.15625	100.00000	94.41861				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	90.22223	100.00000	89.55883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN435U SPOT									0.00	0	0
Total For IN435U									0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	86.20548	100.00000	85.61905			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	82.26144	100.00000	81.72727			0.00	0	0
Total IN437U SPOT									0.00	0	0
Total For IN437U									0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	85.84529	100.00000	85.35753			0.00	0	0
Total IN441U SPOT									0.00	0	0
Total For IN441U									0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.92500	97.12274	5.92500	97.12274			0.00	0	0
Total INA428 SPOT									0.00	0	0
Total For INA428									0.00	0	0
INA430 On 22/07/2014 Spot Bond			5.92500	99.82176	5.92500	99.75710			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			5.92500	99.59582	5.92500	99.53145			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			6.02500	99.47456	6.02500	99.40926			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			6.02500	99.24641	6.02500	99.18141			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			6.12500	99.00319	6.12500	98.93744			0.00	0	0
Total INA437 SPOT									0.00	0	0
Total For INA437									0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.12500	98.54478	6.12500	98.47964			0.00	0	0
Total INA441 SPOT									0.00	0	0
Total For INA441									0.00	0	0
INA442 On 14/10/2014 Spot Bond			100.00000	79.34783	100.00000	79.17570		740,000,000,000,000.00	27,400,000,000	13,700,000,000	
Total INA442 SPOT								10,000,000,000,000.00	27,400,000,000	13,700,000,000	
Total For INA442								10,000,000,000,000.00	27,400,000,000	13,700,000,000	
ING114 On 31/12/2015 Spot Bond			100.00000		0.00000	100.24842			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.27390	101.58554	11.27390	101.06287				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			11.27390	99.90977	11.27390	100.04921				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	100.38961				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	100.84243				0.00	0	2,300,000,000
Total ING135 SPOT										0.00	0	2,300,000,000
Total For ING135										0.00	0	2,300,000,000
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.38221				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	101.74528	6.50000	101.72751				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.45550				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.19347				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	89.66284				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	100.44016				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	99.92553				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	100.37272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.83701				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.33584				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	100.33316				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	99.91548				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	101.13532				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.01649				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	100.90767				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	100.89706				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	100.72393				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.86678				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	99.93074				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.77753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.26577				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.26074				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	100.73511				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	101.21685				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	97.92548				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0
Total IP270U SPOT										0.00	0	0
Total For IP270U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.21930				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	99.92463				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	99.92356				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			8.77000	102.18839	8.77000	102.16442				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.17869				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.18310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.18606			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	101.41841			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			9.73000	99.53002	9.73000	99.50433		19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total IPL10 SPOT								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IPL10								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.50277		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			8.97000	104.98363	8.97000	104.95861		45,036,576,000,000.00	5,020,800,000	16,900,000	
Total IPL6 SPOT								15,036,576,000,000.00	5,020,800,000	16,900,000	
Total For IPL6								15,036,576,000,000.00	5,020,800,000	16,900,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01236		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.99966		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	101.34359		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	101.11472		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	100.39691		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			8.94000	101.96536	8.94000	101.94100		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	102.25161		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79422				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			3.17000	98.41979	3.17000	122.62000				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.67000	137.91568	3.67000	137.88155				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	100.18215				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	99.97861				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	101.93997				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.63471				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	100.29455				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			3.60000	96.92555	3.60000	97.74778				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.60000	96.84475	3.60000	103.45383				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	100.69284				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	101.36656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.50609				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			10.68500	111.97887	10.68500	111.94720				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.85607				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			3.67000	137.91568	3.67000	137.88155				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	81.18841	100.00000	81.18840				0.00	0	0
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	99.85234	100.00000	99.58392				0.00	0	0
Total IV429U SPOT										0.00	0	0
Total For IV429U										0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	98.00323	100.00000	97.74464				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	94.50311	100.00000	94.26264				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	97.56097	100.00000	96.77420				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	85.04054	100.00000	84.46980				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	84.50704	100.00000	83.91608				0.00	0	0
Total IV440U SPOT										0.00	0	0
Total For IV440U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.78826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.49581				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	100.90291				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.92500	97.12274	5.92500	99.95133				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			5.92500	99.90270	5.92500	99.83793				0.00	0	0
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			5.92500	99.56362	5.92500	99.49930				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			6.12500	99.08550	6.12500	99.01964				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			6.12500	98.97030	6.12500	98.90460				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.12500	98.51220	6.12500	98.44710				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.26025				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	102.16192				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	101.81009				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.11383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.07379				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	100.94556				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	101.04808				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	100.75587				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	99.92473				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	99.92419				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	99.92312				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	99.92794				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	99.78863				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	101.45130				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	100.42346				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	101.09147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.82191				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	100.81336				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.14559				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.01636				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	101.49990				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.29412				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.39228				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.20414				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.20951				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.20950				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	62.66363	100.00000	62.51183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	102.26257				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	66.05591	100.00000	65.89413				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	100.39470				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	23.73295	100.00000	23.67546				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	99.89895				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	91.54229	100.00000	91.31514				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	89.83092	100.00000	89.61550				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	64.86988	100.00000	64.71101				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	72.89624	100.00000	72.75795				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	64.22233	100.00000	64.06674				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	57.81389	100.00000	57.67383				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.55648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP001 On 13/06/2019 Spot Bond				100.00000	0.00000	100.57762			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	100.31571			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2014 Spot Bond			100.00000	93.24324	100.00000	92.92929			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	102.98787			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	101.71871			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.81000	138.93540	8.81000	138.90286			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	100.68934			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	100.41912			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	100.86450			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	100.84204			0.00	0	1,000,000,000
Total LBK06 SPOT									0.00	0	1,000,000,000
Total For LBK06									0.00	0	1,000,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.43603			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			9.07000	99.42136	9.07000	99.39700		288,426,000,000.00		31,800,000	1,401,900,000

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 LGL02 SPOT									288,426,000,000.00	31,800,000	1,401,900,000
Total For LGL02									288,426,000,000.00	31,800,000	1,401,900,000
LGL03 On 03/04/2018 Spot Bond			9.22000	71.45015	9.22000	97.12876			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			9.66500	101.44231	9.66500	101.41586			4,832,500,000.00	500,000	6,100,000
Total LGL04 SPOT									4,832,500,000.00	500,000	6,100,000
Total For LGL04									4,832,500,000.00	500,000	6,100,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.79267			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			10.76000	100.72324	10.76000	100.69441			22,380,800,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT									22,380,800,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									22,380,800,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.86509			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	101.02951			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	101.09817			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	101.18048			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.01685			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.41989			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	99.75850			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	99.30331			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.02531				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	70.46332	100.00000	70.32755				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	91.54229	100.00000	91.31514				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	102.29895				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.28310				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	85.38283	100.00000	85.18519				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	66.66668	100.00000	66.66667				0.00	0	0
Total MAQ25U SPOT										0.00	0	0
Total For MAQ25U										0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total MAQ26U SPOT										0.00	0	0
Total For MAQ26U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.80886				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	100.09296				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.11607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF028 On 01/10/2015 Spot Bond				100.00000	0.00000	100.72061				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF029 On 01/10/2017 Spot Bond				100.00000	0.00000	101.16731				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF030 On 28/03/2016 Spot Bond				100.00000	0.00000	100.47670				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF033 On 10/09/2014 Spot Bond				100.00000	0.00000	100.51341				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF034 On 10/12/2016 Spot Bond				100.00000	0.00000	100.83311				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF035 On 11/11/2014 Spot Bond				100.00000	0.00000	101.00350				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF036 On 11/11/2016 Spot Bond				100.00000	0.00000	101.16739				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	99.91977				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	99.87919				0.00	0	1,400,000,000
Total MBF039 SPOT										0.00	0	1,400,000,000
Total For MBF039										0.00	0	1,400,000,000
MBP22 On 09/09/2014 Spot Bond			100.00000	85.88235	100.00000	85.68075				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	63.00508	100.00000	62.85245				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	21.96059	100.00000	21.90739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	53.61471	100.00000	53.48483			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			8.98500	102.28867	8.98500	102.26411		48,519,000,000.00	5,400,000	129,100,000	
Total MBSA01 SPOT								48,519,000,000.00	5,400,000	129,100,000	
Total For MBSA01								48,519,000,000.00	5,400,000	129,100,000	
MBSA0 On 15/04/2019 Spot Bond			8.87500	102.20715	8.87500	102.18290		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	100.57822		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	100.53814		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	99.93001		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	101.74656		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	101.75900		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	101.82123		0.00	0	0	
Total MEFSA3 SPOT								0.00	0	0	
Total For MEFSA3								0.00	0	0	
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.05965		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	100.06232		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			8.30500	102.82545	8.30500	102.80259		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.05500	101.18051	9.05500	101.15617			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			9.85500	100.96662	9.85500	100.94022			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			6.51000	101.77510	6.51000	101.75745			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	100.36975			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	100.38325			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			9.86500	102.12934	9.86500	102.10229			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			7.76000	103.52581	7.76000	103.50439		2,328,000,000.00	300,000	4,996,800,000	
Total MGL01 SPOT								2,328,000,000.00	300,000	4,996,800,000	
Total For MGL01								2,328,000,000.00	300,000	4,996,800,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.83803			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			9.23000	99.86094	9.23000	99.83633			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.45573			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			9.73000	105.45322	9.73000	104.73631		7,784,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,784,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,784,000,000,000.00	800,000,000	400,000,000	
MMS01 On 10/12/2016 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 MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.80465			0.00	4,460,000,000	2,230,000,000
Total MQB01 SPOT									0.00	4,460,000,000	2,230,000,000
Total For MQB01									0.00	4,460,000,000	2,230,000,000
MQB02 On 31/05/2017 Spot Bond			8.93000	99.82325	8.93000	99.79942		107,160,000,000.00	12,000,000	12,000,000	67,600,000
Total MQB02 SPOT								107,160,000,000.00	12,000,000	12,000,000	67,600,000
Total For MQB02								107,160,000,000.00	12,000,000	12,000,000	67,600,000
MTN02 On 13/07/2014 Spot Bond			5.99500	99.96716	5.99500	99.95075		172,656,000,000.00	28,800,000	28,800,000	28,800,000
Total MTN02 SPOT								172,656,000,000.00	28,800,000	28,800,000	28,800,000
Total For MTN02								172,656,000,000.00	28,800,000	28,800,000	28,800,000
MTN03 On 13/07/2015 Spot Bond			7.86000	101.37280	7.86000	101.35122		45,588,000,000,000.00	5,800,000,000	5,800,000,000	90,000,000
Total MTN03 SPOT								15,588,000,000,000.00	5,800,000,000	5,800,000,000	90,000,000
Total For MTN03								15,588,000,000,000.00	5,800,000,000	5,800,000,000	90,000,000
MTN04 On 13/07/2017 Spot Bond			8.87000	103.20678	8.87000	103.18205		86,039,000,000.00	9,700,000	9,700,000	516,200,000
Total MTN04 SPOT								86,039,000,000.00	9,700,000	9,700,000	516,200,000
Total For MTN04								86,039,000,000.00	9,700,000	9,700,000	516,200,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.78324	100.89771	6.76668		0.00	0	0	0
Total N4A211 SPOT								0.00	0	0	0
Total For N4A211								0.00	0	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.87245	100.61875	6.85571		0.00	0	0	0
Total N4A302 SPOT								0.00	0	0	0
Total For N4A302								0.00	0	0	0
N4A305 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000		0.00	0	0	0
Total N4A305 SPOT								0.00	0	0	0
Total For N4A305								0.00	0	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000		0.00	0	0	0
Total N4A308 SPOT								0.00	0	0	0
Total For N4A308								0.00	0	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000		0.00	0	0	0
Total N4A311 SPOT								0.00	0	0	0
Total For N4A311								0.00	0	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000		0.00	0	0	0
Total N4A405 SPOT								0.00	0	0	0
Total For N4A405								0.00	0	0	0
N4A408 On 14/08/2020 Spot Bond			100.00000	0.00000	101.08779	0.00000		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 N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	101.10326			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	101.11085			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.20407			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	101.31253			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	0.43486	100.00000	0.43380			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	0.43486	100.00000	0.43380			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			9.28500	95.30223	9.28500	95.27873			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.71000	101.70008	7.71000	101.67883			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.38500	98.85308	9.38500	98.82845		355,824,767,000.00	37,914,200	18,957,100	
Total NBK11A SPOT								355,824,767,000.00	37,914,200	18,957,100	
Total For NBK11A								355,824,767,000.00	37,914,200	18,957,100	
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	101.52737			0.00	0	200,000,000
Total NBK11B SPOT									0.00	0	200,000,000
Total For NBK11B									0.00	0	200,000,000
NBK12A On 19/03/2021 Spot Bond			9.18000	103.86447	9.18000	103.83915			0.00	0	200,000,000
Total NBK12A SPOT									0.00	0	200,000,000
Total For NBK12A									0.00	0	200,000,000
NBK12L On 20/02/2015 Spot Bond				100.00000	0.00000	101.01234			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.62000	103.67060	9.62000	103.64414			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	102.27268			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 26/06/2021 Spot Bond			9.38000	99.92234	9.38000	99.84688			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.09142			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.32397			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	101.65936			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	100.93656			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	100.35451			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.25564			0.00	400,000,000	400,000,000
Total NBK19B SPOT									0.00	400,000,000	400,000,000
Total For NBK19B									0.00	400,000,000	400,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.26924			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.46000	106.78831	7.46000	106.76707		53,712,000,000.00		7,200,000	665,800,000
Total NBK2A SPOT								53,712,000,000.00		7,200,000	665,800,000
Total For NBK2A								53,712,000,000.00		7,200,000	665,800,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.02267			0.00	0	0

Contract 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			8.88500	114.00634	8.88500	113.97941			156,376,000,000.00	17,600,000	436,200,000
Total NBK3A SPOT									156,376,000,000.00	17,600,000	436,200,000
Total For NBK3A									156,376,000,000.00	17,600,000	436,200,000
NBK4 On 28/10/2024 Spot Bond			10.98500	34.18534	10.98500	34.17558			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			7.66000	103.66172	7.66000	103.64042			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	102.01057			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	101.72186			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			7.96000	104.96278	7.96000	104.94053			62,088,000,000.00	7,800,000	677,600,000
Total NBK9A SPOT									62,088,000,000.00	7,800,000	677,600,000
Total For NBK9A									62,088,000,000.00	7,800,000	677,600,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.32757			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.69737			0.00	0	0

Contract 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	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.24496				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.01662				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	99.89916				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	100.79709				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	90.61272				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	100.75551				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	101.55313				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	101.68799				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	101.48073				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	99.91659				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	86.87284				0.00	0	0

Contract 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	100.43408				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	101.17981				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	100.40076				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	100.37918				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.01917				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	100.36593				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	100.35879				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	100.35852				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	101.35469				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	100.41574				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			10.15500	103.47146	10.15500	106.22526				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	100.41308				0.00	0	0

Contract 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			10.19000	102.21547	10.19000	104.98014				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	100.41574				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	100.37212				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	100.37239				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.12790				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.71000	105.31478	8.71000	105.29038				0.00	0	100,000,000
Total NED11 SPOT										0.00	0	100,000,000
Total For NED11										0.00	0	100,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.76679				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	100.96944				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			10.26500	101.41230	10.26500	103.94144				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	100.04496				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.00386				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			12.32000	111.08079	12.32000	111.04471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	111.28331			0.00	5,000,000,000	2,500,000,000
Total NEDH1B SPOT									0.00	5,000,000,000	2,500,000,000
Total For NEDH1B									0.00	5,000,000,000	2,500,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.91511			0.00	300,000,000	300,000,000
Total NHM001 SPOT									0.00	300,000,000	300,000,000
Total For NHM001									0.00	300,000,000	300,000,000
NILB10 On 08/12/2016 Spot Bond			2.06000	166.58373	2.06000	166.54972			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			8.91500	106.32955	8.91500	106.30394			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	100.53052			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	100.50810			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			9.54500	105.24378	9.54500	105.34474			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	100.94833			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	101.12014			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.89510			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	100.92842			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	100.90846			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.74500	105.25061	9.74500	106.25888				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.92848				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	100.94839				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	100.93508				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			9.94500	105.25759	9.94500	105.35453				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	100.97508				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	100.96170				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	100.96836				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	101.21408				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	101.13312				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	100.98831				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			8.74500	113.89890	8.74500	113.87227				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 NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.13000	120.25551	9.13000	120.22634			10,956,000,000.00	1,200,000	200,600,000
Total NRA022 SPOT									10,956,000,000.00	1,200,000	200,600,000
Total For NRA022									10,956,000,000.00	1,200,000	200,600,000
NRA02: On 31/05/2023 Spot Bond			1.95500	173.02609	1.95500	172.99127			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			9.53000	122.41191	9.53000	122.38078			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	101.50466			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	101.39160			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	102.09714			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.34458			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	100.85128			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	100.88110			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	101.00086			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.25080			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	17.38587	100.00000	17.34375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	45.20299	100.00000	45.09229			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.99000	104.16005	6.99000	104.14050		119,003,352,000.00	17,024,800	3,952,798,900	
Total OML01 SPOT								119,003,352,000.00	17,024,800	3,952,798,900	
Total For OML01								119,003,352,000.00	17,024,800	3,952,798,900	
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.98279	100.00000	15.94407		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	98.40000		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	56.06282	100.00000	55.92702		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	101.15358		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	101.42125		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	100.70175		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	100.62429		0.00	0	0	
Total PMM13 SPOT								0.00	0	0	
Total For PMM13								0.00	0	0	
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.69203		0.00	0	0	
Total PPC001 SPOT								0.00	0	0	
Total For PPC001								0.00	0	0	
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.57022		0.00	0	0	
Total PPC002 SPOT								0.00	0	0	
Total For PPC002								0.00	0	0	
PPC00 On 31/10/2019 Spot Bond			100.00000	1.04058	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 PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00 On 30/06/2021 Spot Bond			8.00000	100.02255	8.00000	8.00000			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.35330			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.39259			0.00	0	300,000,000
Total PRE1A2 SPOT									0.00	0	300,000,000
Total For PRE1A2									0.00	0	300,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.41027			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	101.44955			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	101.61841			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	101.65767			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	101.53697			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			6.76000	105.46089	6.76000	105.44160			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			6.36500	98.86216	6.36500	98.84512			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			8.23000	39.72904	8.23000	39.72028			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			6.70000	111.89259	6.76000	111.80157		867,059,314,180,000.00	2,069,710,345,400	1,512,061,342,200	

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 R157 SPOT									7,059,314,180,000.00	069,710,345,400	512,061,342,200
Total For R157									7,059,314,180,000.00	069,710,345,400	512,061,342,200
R158 On 15/09/2015 Spot Bond			6.76000	111.82176	6.76000	111.80157			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			6.66000	92.56444	6.66000	92.54796			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.76000	117.75120	6.76000	117.72994			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			6.59000	86.82257	6.59000	86.80727			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			8.32000	117.26490	8.41000	116.47407			139,169,989,120,000.00	3,983,073,316,000	425,682,024,900
Total R186 SPOT									19,169,989,120,000.00	983,073,316,000	425,682,024,900
Total For R186									19,169,989,120,000.00	983,073,316,000	425,682,024,900
R187P On 21/12/2026 Spot Bond			8.15000	37.00286	8.15000	36.99478			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			8.07000	34.51690	8.07000	34.50944			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			1.55000	286.16077	1.55000	286.10631			46,637,938,530,000.00	30,088,992,600	22,823,376,300
Total R197 SPOT									16,637,938,530,000.00	30,088,992,600	22,823,376,300
Total For R197									16,637,938,530,000.00	30,088,992,600	22,823,376,300
R201 On 21/12/2014 Spot Bond			5.93500	101.68004	5.99500	101.63725			024,510,166,966,000.00	172,621,763,600	63,824,220,000
Total R201 SPOT									14,510,166,966,000.00	172,621,763,600	63,824,220,000
Total For R201									14,510,166,966,000.00	172,621,763,600	63,824,220,000
R202 On 07/12/2033 Spot Bond			1.79000	228.79408	1.79000	228.74905			239,552,832,420,000.00	133,828,398,000	146,297,100,000
Total R202 SPOT									19,552,832,420,000.00	133,828,398,000	146,297,100,000
Total For R202									19,552,832,420,000.00	133,828,398,000	146,297,100,000
R2023 On 28/02/2023 Spot Bond			8.15000	100.33895	8.22000	99.89670			084,551,654,880,000.00	746,570,755,200	473,636,377,600
Total R2023 SPOT									14,551,654,880,000.00	746,570,755,200	473,636,377,600
Total For R2023									14,551,654,880,000.00	746,570,755,200	473,636,377,600
R203 On 15/09/2017 Spot Bond			7.29500	105.29527	7.37000	105.06183			206,591,207,453,000.00	1,536,201,673,400	997,871,658,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT									16,591,207,453,000.00	536,201,673,400	397,871,658,600
Total For R203									16,591,207,453,000.00	536,201,673,400	397,871,658,600
R2030 On 31/01/2030 Spot Bond			8.86000	96.36290	8.86000	96.33982			121,891,120,000,000.00	916,692,000,000	469,461,440,600
Total R2030 SPOT									121,891,120,000,000.00	916,692,000,000	469,461,440,600
Total For R2030									121,891,120,000,000.00	916,692,000,000	469,461,440,600
R2032 On 31/03/2032 Spot Bond			8.98500	94.56272	8.98500	95.79672			183,324,500,000,000.00	131,700,000,000	88,100,000,000
Total R2032 SPOT									183,324,500,000,000.00	131,700,000,000	88,100,000,000
Total For R2032									183,324,500,000,000.00	131,700,000,000	88,100,000,000
R2037 On 31/01/2037 Spot Bond			9.05000	98.51918	9.05000	98.49509			785,569,750,000,000.00	418,295,000,000	225,380,800,000
Total R2037 SPOT									785,569,750,000,000.00	418,295,000,000	225,380,800,000
Total For R2037									785,569,750,000,000.00	418,295,000,000	225,380,800,000
R204 On 21/12/2018 Spot Bond			7.57000	102.02780	7.63500	101.76337			589,997,709,878,000.00	1,002,641,705,400	404,028,409,300
Total R204 SPOT									589,997,709,878,000.00	1,002,641,705,400	404,028,409,300
Total For R204									589,997,709,878,000.00	1,002,641,705,400	404,028,409,300
R2048 On 28/02/2048 Spot Bond			9.10500	99.43890	9.10500	99.41484			152,662,777,500,000.00	675,745,500,000	347,556,000,000
Total R2048 SPOT									152,662,777,500,000.00	675,745,500,000	347,556,000,000
Total For R2048									152,662,777,500,000.00	675,745,500,000	347,556,000,000
R207 On 15/01/2020 Spot Bond			7.79500	97.51709	7.86500	97.19270			952,490,448,065,000.00	763,629,307,000	545,746,510,900
Total R207 SPOT									952,490,448,065,000.00	763,629,307,000	545,746,510,900
Total For R207									952,490,448,065,000.00	763,629,307,000	545,746,510,900
R208 On 31/03/2021 Spot Bond			7.95500	95.68399	8.03000	95.29433			013,999,511,187,500.00	1,258,830,862,500	798,056,011,600
Total R208 SPOT									13,999,511,187,500.00	258,830,862,500	798,056,011,600
Total For R208									13,999,511,187,500.00	258,830,862,500	798,056,011,600
R209 On 31/03/2036 Spot Bond			8.92000	76.28908	8.98500	75.77864			706,506,936,000,000.00	976,065,800,000	521,495,526,200
Total R209 SPOT									706,506,936,000,000.00	976,065,800,000	521,495,526,200
Total For R209									706,506,936,000,000.00	976,065,800,000	521,495,526,200
R210 On 31/03/2028 Spot Bond			1.77000	171.17512	1.77000	171.14151			42,624,078,708,000.00	24,081,400,400	34,283,700,200
Total R210 SPOT									42,624,078,708,000.00	24,081,400,400	34,283,700,200
Total For R210									42,624,078,708,000.00	24,081,400,400	34,283,700,200
R211 On 31/01/2017 Spot Bond			0.78000	131.70127	0.80000	131.61415			89,767,993,068,000.00	115,087,170,600	90,200,999,800
Total R211 SPOT									89,767,993,068,000.00	115,087,170,600	90,200,999,800
Total For R211									89,767,993,068,000.00	115,087,170,600	90,200,999,800
R212 On 31/01/2022 Spot Bond			1.51000	137.13596	1.51000	137.10994			339,378,167,332,000.00	224,753,753,200	132,639,076,600
Total R212 SPOT									339,378,167,332,000.00	224,753,753,200	132,639,076,600
Total For R212									339,378,167,332,000.00	224,753,753,200	132,639,076,600
R213 On 28/02/2031 Spot Bond			8.78000	87.09442	8.86500	86.42471			935,087,718,000,000.00	675,978,100,000	370,489,812,500

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 R213 SPOT									15,087,718,000,000.00	675,978,100,000	370,489,812,500
Total For R213									15,087,718,000,000.00	675,978,100,000	370,489,812,500
R214 On 28/02/2041 Spot Bond			9.05000	76.82414	9.05000	76.80567			580,460,320,000,000.00	1,058,614,400,000	548,990,291,500
Total R214 SPOT									10,460,320,000,000.00	058,614,400,000	548,990,291,500
Total For R214									10,460,320,000,000.00	058,614,400,000	548,990,291,500
R226C On 15/09/2014 Spot Bond			5.96500	98.93291	5.96500	98.91691			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.82000	95.54632	6.82000	95.52890			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			6.66000	92.56444	6.66000	92.54796			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			6.58000	89.69795	6.58000	89.68217			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			6.59000	86.82257	6.59000	86.80727			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R326C On 21/12/2014 Spot Bond			6.00000	97.39047	6.00000	97.37488			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			6.73000	93.93423	6.73000	93.91724			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			6.60000	91.04164	6.60000	91.02549			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			6.58000	88.16644	6.58000	88.15085			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			6.64000	85.23701	6.64000	85.22180			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			7.34500	80.85939	7.34500	80.84345			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.39500	77.86554	7.39500	77.85009				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.64000	74.39284	7.64000	74.37760				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			7.62000	71.71699	7.62000	71.70234				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			7.60000	69.15071	7.60000	69.13662				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			7.59000	66.65414	7.59000	66.64058				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			7.82500	63.35897	7.82500	63.34568				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			7.80500	61.04907	7.80500	61.03630				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			7.95000	58.18957	7.95000	58.17718				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			7.92000	56.08533	7.92000	56.07342				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			7.89000	54.07279	7.89000	54.06136				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			7.86000	52.14754	7.86000	52.13656				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			7.82000	50.34870	7.82000	50.33815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.78000	48.63066	7.78000	48.62052				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.35000	44.32729	8.35000	44.31738				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			8.31000	42.72181	8.31000	42.71231				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			8.27000	41.19033	8.27000	41.18121				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			8.23000	39.72904	8.23000	39.72028				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			8.19000	38.33434	8.19000	38.32594				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			8.15000	37.00286	8.15000	36.99478				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			8.11000	35.73139	8.11000	35.72363				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			8.07000	34.51690	8.07000	34.50944				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	99.87660				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	101.04824				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	99.90280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.04694				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	17.95748	100.00000	17.91398				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	6.65634	100.00000	6.64004				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	18.04283	100.00000	17.99911				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	100.68736				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	100.58714				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.12581				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.60280				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	100.28167				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	100.93745				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	101.59127				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	101.49193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.73215				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.35338				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	100.61960				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.12308				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.58148				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	100.85522				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	100.64101				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.63372				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	100.30257				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	102.32011				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	102.08013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	102.08013				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.38320				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	100.42654				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	100.84242				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	107.67335	12.35000	107.63771				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	100.72906				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	14.52894	100.00000	14.49374				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	101.20874				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	99.91159				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	101.74340				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	0.00000	100.61098				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.45423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.33349				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.49055	100.00000	2.48458				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	13.55262	100.00000	13.51979				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	24.97310	100.00000	24.91261				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.91258	100.00000	12.81689				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	24.93011	100.00000	24.86971				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	102.33010				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	103.06284				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			9.33000	105.34112	9.33000	105.31488		69,975,000,000.00		7,500,000	768,600,000	
Total RW21 SPOT								69,975,000,000.00		7,500,000	768,600,000	
Total For RW21								69,975,000,000.00		7,500,000	768,600,000	
RW23 On 10/12/2023 Spot Bond			9.47000	91.63764	9.47000	101.01018		0.00		0	0	
Total RW23 SPOT								0.00		0	0	
Total For RW23								0.00		0	0	
RW28 On 10/12/2028 Spot Bond			10.01500	85.46256	10.01500	102.55798		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	98.24616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.96000	107.45820	7.96000	107.43541			784,856,000,000.00	98,600,000	2,701,300,000
Total SBK12 SPOT									784,856,000,000.00	98,600,000	2,701,300,000
Total For SBK12									784,856,000,000.00	98,600,000	2,701,300,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.98704			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.42000	101.71989	9.42000	101.69431			56,520,000,000,000.00	6,000,000,000	230,000,000
Total SBK14 SPOT									56,520,000,000,000.00	6,000,000,000	230,000,000
Total For SBK14									56,520,000,000,000.00	6,000,000,000	230,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.66825			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.49654			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	101.55669			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	101.72038			0.00	51,900,000,000	34,600,000,000
Total SBK18 SPOT									0.00	51,900,000,000	34,600,000,000
Total For SBK18									0.00	51,900,000,000	34,600,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.68911			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			7.41000	103.07606	7.41000	103.05569			5,930,964,000,000.00	800,400,000	1,799,700,000
Total SBK7 SPOT									5,930,964,000,000.00	800,400,000	1,799,700,000
Total For SBK7									5,930,964,000,000.00	800,400,000	1,799,700,000
SBK9 On 10/04/2018 Spot Bond			9.13500	99.79852	9.13500	99.77417			43,225,003,962,000.00	4,731,801,200	2,362,550,600
Total SBK9 SPOT									43,225,003,962,000.00	4,731,801,200	2,362,550,600
Total For SBK9									43,225,003,962,000.00	4,731,801,200	2,362,550,600
SBN27 On 15/09/2015 Spot Bond			8.22000	110.11896	8.22000	110.09486			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.08000	110.28053	8.08000	110.25680			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			8.01000	110.36145	8.01000	110.33791				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			8.77000	101.20893	8.77000	101.18532				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.15500	110.19393	8.15500	110.17000				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			8.12000	110.23433	8.12000	110.21050				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	100.44978				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	100.41682				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.14629				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			8.42000	103.98431	8.42000	103.96100				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	101.76781				0.00	27,800,000,000	13,900,000,000
Total SBS15 SPOT										0.00	27,800,000,000	13,900,000,000
Total For SBS15										0.00	27,800,000,000	13,900,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.33923				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	104.36089				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			9.18000	105.54654	9.18000	105.52066			9,180,000,000.00		1,000,000	500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS19 SPOT									9,180,000,000.00	1,000,000	500,000
Total For SBS19									9,180,000,000.00	1,000,000	500,000
SBS20 On 15/05/2026 Spot Bond			10.06000	101.46205	10.06000	101.43500			2,054,252,000,000.00	204,200,000	102,100,000
Total SBS20 SPOT									2,054,252,000,000.00	204,200,000	102,100,000
Total For SBS20									2,054,252,000,000.00	204,200,000	102,100,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.22834			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.35254			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.14354			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	103.91048			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			8.72500	101.70419	8.72500	101.68058			416,182,500,000.00	47,700,000	1,200,800,000
Total SBS25 SPOT									416,182,500,000.00	47,700,000	1,200,800,000
Total For SBS25									416,182,500,000.00	47,700,000	1,200,800,000
SBS26 On 28/02/2017 Spot Bond			100.00000	11.82621	100.00000	11.79974			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			9.76000	106.19867	9.76000	106.17072			97,600,000,000.00	10,000,000	2,505,000,000
Total SBS27 SPOT									97,600,000,000.00	10,000,000	2,505,000,000
Total For SBS27									97,600,000,000.00	10,000,000	2,505,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.61369			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.27000	98.42462	9.27000	98.40025			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			9.11000	94.50983	9.11000	94.48695			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	100.52508			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.06000	98.79487	10.06000	98.76837			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			9.73000	95.45168	9.73000	95.42705		107,030,000,000.00		11,000,000	11,000,000
Total SBS4 SPOT								107,030,000,000.00		11,000,000	11,000,000
Total For SBS4								107,030,000,000.00		11,000,000	11,000,000
SBS9 On 07/07/2016 Spot Bond			7.81000	106.65544	7.81000	106.63323		144,485,000,000.00		18,500,000	348,000,000
Total SBS9 SPOT								144,485,000,000.00		18,500,000	348,000,000
Total For SBS9								144,485,000,000.00		18,500,000	348,000,000
SBSI11 On 07/12/2023 Spot Bond			2.08000	129.59248	2.08000	274.72045		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			1.44500	103.74872	1.44500	129.54624		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	104.53000		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	100.00000		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 SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	14.29544	100.00000	14.26081			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				161.88722	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.07000	113.75573	2.07000	127.58039			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	101.74528	6.50000	101.72751			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	100.48719			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	100.20750			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.31039			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			9.40000	98.63106	9.40000	98.60631		98,700,000,000.00		10,500,000	268,100,000
Total SHS05 SPOT								98,700,000,000.00		10,500,000	268,100,000
Total For SHS05								98,700,000,000.00		10,500,000	268,100,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.49073			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	100.32481			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	100.33660			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	100.30965			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.26091			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	15.26295	100.00000	15.22597			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.56669			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	60.15826	100.00000	59.97044			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.46429			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS15 On 19/09/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total SHS15U SPOT									0.00	0	0
Total For SHS15U									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	21.59088	100.00000	21.53858			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	23.29960	100.00000	23.22686			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	21.56573	100.00000	21.46426			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.06000	106.86602	8.06000	106.84270		28,048,800,000,000.00	3,480,000,000	1,740,000,000	
Total SLI2 SPOT								28,048,800,000,000.00	3,480,000,000	1,740,000,000	
Total For SLI2								28,048,800,000,000.00	3,480,000,000	1,740,000,000	
SLI3 On 15/08/2023 Spot Bond			9.23500	100.24856	9.23500	101.67704		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			8.72000	101.34411	8.72000	101.32061		33,484,800,000,000.00	3,840,000,000	1,920,000,000	

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 SNT01 SPOT									13,484,800,000,000.00	3,840,000,000	1,920,000,000
Total For SNT01									13,484,800,000,000.00	3,840,000,000	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.97813			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	100.98802			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	101.28666			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	100.99488			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	101.47864			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.47000	102.39500	8.47000	102.37179			5,082,000,000.00	600,000	300,000
Total SSA01 SPOT									5,082,000,000.00	600,000	300,000
Total For SSA01									5,082,000,000.00	600,000	300,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	99.97320			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	100.27049			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	99.88725			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			9.58000	95.25503	9.58000	95.23068			25,206,896,000,000.00	2,631,200,000	1,344,900,000
Total SSA06 SPOT									25,206,896,000,000.00	2,631,200,000	1,344,900,000
Total For SSA06									25,206,896,000,000.00	2,631,200,000	1,344,900,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.81251			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.30696			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.60504				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.63800	87.81314	9.63800	87.79056				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.70000	87.53906	9.70000	87.51641				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.24000	101.10603	7.24000	101.08661				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.12500	91.93998	9.12500	91.91731				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.46170				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.55000	101.80547	8.55000	101.78231				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.35000	109.37952	2.35000	109.77329				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.58500	98.30438	8.58500	98.28180				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	99.82080				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.18105				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.83000	105.31274	9.83000	105.28514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72042				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	100.37309				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	100.43808				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			10.09500	77.80904	10.09500	77.78823				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	101.63322				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	99.85229				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	99.88220				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.81959				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	95.30026	100.00000	95.05208				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.47512				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.36120				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.34471				0.00	0	0

Contract 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 22/08/2014 Spot Bond				100.00000	0.00000	99.29568				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.22848				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.17915				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	98.99842				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.98363				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	0.00000	99.98366				0.00	0	0
Total SY1109 SPOT										0.00	0	0
Total For SY1109										0.00	0	0
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.93458				0.00	0	0
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.86949				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	0.00000	99.86957				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	0.00000	98.88402				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	0.00000	99.78777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SY1114 SPOT									0.00	0	0
Total For SY1114									0.00	0	0
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.82009			0.00	0	0
Total SY1115 SPOT									0.00	0	0
Total For SY1115									0.00	0	0
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.80394			0.00	0	0
Total SY1116 SPOT									0.00	0	0
Total For SY1116									0.00	0	0
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.82045			0.00	0	0
Total SY1117 SPOT									0.00	0	0
Total For SY1117									0.00	0	0
SY1118 On 25/07/2014 Spot Bond				100.00000	0.00000	99.75386			0.00	0	0
Total SY1118 SPOT									0.00	0	0
Total For SY1118									0.00	0	0
SY1119 On 29/07/2014 Spot Bond				100.00000	0.00000	99.68786			0.00	0	0
Total SY1119 SPOT									0.00	0	0
Total For SY1119									0.00	0	0
SY1120 On 29/07/2014 Spot Bond				100.00000	0.00000	99.68786			0.00	0	0
Total SY1120 SPOT									0.00	0	0
Total For SY1120									0.00	0	0
SY1121 On 05/08/2014 Spot Bond				100.00000	0.00000	99.57295			0.00	3,700,000,000	3,700,000,000
Total SY1121 SPOT									0.00	3,700,000,000	3,700,000,000
Total For SY1121									0.00	3,700,000,000	3,700,000,000
SY1122 On 11/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
Total SY1122 SPOT									0.00	0	0
Total For SY1122									0.00	0	0
SY1123 On 11/08/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
Total SY1123 SPOT									0.00	0	0
Total For SY1123									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.22000	109.52448	7.22000	109.50325		4,044,644,000,000.00		560,200,000	280,100,000
Total SZ18 SPOT								4,044,644,000,000.00		560,200,000	280,100,000
Total For SZ18								4,044,644,000,000.00		560,200,000	280,100,000
SZ25 On 30/09/2025 Spot Bond			9.02000	102.34435	9.02000	102.31968		1,804,000,000.00		200,000	100,000
Total SZ25 SPOT								1,804,000,000.00		200,000	100,000
Total For SZ25								1,804,000,000.00		200,000	100,000
T018 On 15/07/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	97.68658	100.00000	97.42883				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	28.96876	100.00000	28.89857				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	99.86318				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	101.25580				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	100.88183				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	100.72448				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	100.85750				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	100.35629				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	100.37521				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.15885				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	97.65161				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.48710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.31415				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			8.01000	105.21340	8.01000	105.19058				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.53860				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	101.58176				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	103.76078	7.83000	103.73877				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	101.51488				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	101.56881				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	103.37528				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	101.51488				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	101.56881				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	80.86373	7.16000	103.41909				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.67452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.66589				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.87292				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.84490				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	102.69159				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.59471				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	101.51271				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	101.58176				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	104.19270	8.73000	104.11895				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	101.50624				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	101.56881				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.10500	92.82392	9.10500	100.87333				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	101.63813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.72130				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	101.67883				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.65511				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	101.80683				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	101.86861				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	101.85999				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	101.95884				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	102.54088				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	102.54949				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	102.75387				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond			101.06155	7.10334	101.06155	7.08578				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.50624				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	101.77731				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.70040				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	101.78667				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	102.70020				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	101.90867				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	101.54819				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	101.56979				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	101.54819				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	101.56979				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	101.58060				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	101.53522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.56979			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	101.68862			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.68862			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	101.68862			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	101.86144			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	101.90463			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	101.85064			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	102.71420			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	102.76814			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	102.74657			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			8.26000	105.10955	8.26000	105.08631		85,078,000,000.00	10,300,000	1,345,366,700	
Total TL15 SPOT								85,078,000,000.00	10,300,000	1,345,366,700	
Total For TL15								85,078,000,000.00	10,300,000	1,345,366,700	
TL20 On 22/02/2020 Spot Bond			9.91500	85.94576	9.91500	85.89307		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.21000	104.42486	8.21000	104.40203		54,446,257,000,000.00	6,631,700,000	21,472,100,000	
Total TN17 SPOT								54,446,257,000,000.00	6,631,700,000	21,472,100,000	
Total For TN17								54,446,257,000,000.00	6,631,700,000	21,472,100,000	
TN20 On 17/09/2020 Spot Bond			9.28000	108.92685	9.28000	108.90000		213,319,360,000,000.00	22,987,000,000	10,599,000,000	
Total TN20 SPOT								13,319,360,000,000.00	22,987,000,000	10,599,000,000	
Total For TN20								13,319,360,000,000.00	22,987,000,000	10,599,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.85979	100.00000	0.85708		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			9.52000	109.70281	9.52000	109.67509		277,984,000,000,000.00	29,200,000,000	8,090,000,000	
Total TN23 SPOT								7,984,000,000,000.00	29,200,000,000	8,090,000,000	
Total For TN23								7,984,000,000,000.00	29,200,000,000	8,090,000,000	
TN25 On 19/08/2025 Spot Bond			9.68000	102.49865	9.68000	102.47189		329,133,552,000,000.00	34,001,400,000	17,000,700,000	
Total TN25 SPOT								29,133,552,000,000.00	34,001,400,000	17,000,700,000	
Total For TN25								29,133,552,000,000.00	34,001,400,000	17,000,700,000	
TN27 On 14/11/2027 Spot Bond			9.66000	95.74715	9.66000	95.72260		48,293,238,000,000.00	4,999,300,000	2,292,100,000	
Total TN27 SPOT								18,293,238,000,000.00	4,999,300,000	2,292,100,000	
Total For TN27								18,293,238,000,000.00	4,999,300,000	2,292,100,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.18910		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	101.99726		0.00	3,000,000,000	1,500,000,000	
Total TNF18 SPOT								0.00	3,000,000,000	1,500,000,000	
Total For TNF18								0.00	3,000,000,000	1,500,000,000	
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	101.10847		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	101.10667		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	101.13567		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	101.13863		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28161				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	101.57802				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.25926				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00989				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01113				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.29491	10.00000	100.26806				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.28756	9.75000	100.26138				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.28809	100.00000	10.26156				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	100.66283				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	100.70485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72817				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	100.73283				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.86299				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	101.14887				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.67013				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	97.98435				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	97.78763				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	99.78288				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	96.76236				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	99.52005				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	95.97501				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				103.61046	0.00000	99.28904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	95.37236			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	95.56301			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.80300			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	95.38190			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	95.15201			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	98.33277			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	94.92495			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	94.22762			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	93.94690			0.00	0	0
Total TSP168 SPOT									0.00	0	0
Total For TSP168									0.00	0	0
TSP169 On 08/01/2015 Spot Bond			100.00000	66.84982	100.00000	100.00000		200,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total TSP169 SPOT								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total For TSP169								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
TSP170 On 09/07/2015 Spot Bond			100.00000	44.64237	100.00000	100.00000		0.00	0	0	
Total TSP170 SPOT								0.00	0	0	
Total For TSP170								0.00	0	0	
TTO011 On 28/08/2019 Spot Bond			100.00000	13.34510	100.00000	13.31278		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95055				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	101.49992				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	101.43490				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	101.43325				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	101.40867				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	101.29181				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	100.93129				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	100.74836				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	100.50857				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	100.47608				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWC05 On 04/08/2014 Spot Bond				100.00000	0.00000	100.09863				0.00	8,500,000,000	8,500,000,000
Total TWC057 SPOT										0.00	8,500,000,000	8,500,000,000
Total For TWC057										0.00	8,500,000,000	8,500,000,000
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.61232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.84205				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.44739				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.75205				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			9.43000	109.94975	9.43000	109.92223				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR041 On 19/04/2016 Spot Bond				100.00000	0.00000	99.76944				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR041 On 06/04/2015 Spot Bond				100.00000	0.00000	100.02453				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			9.71000	104.57084	9.71000	104.54390				0.00	0	0
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.22574				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.17921				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	101.22161				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	101.26265				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	101.26444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.19669			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	100.20216			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			7.12000	110.74730	7.12000	110.72625		142,400,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								12,400,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								12,400,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.28000	243.38344	1.28000	243.33880		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP1 On 28/05/2015 Spot Bond			7.08000	102.67323	7.08000	102.65382		283,200,000,000.00	40,000,000	10,000,000	
Total WSP1 SPOT								283,200,000,000.00	40,000,000	10,000,000	
Total For WSP1								283,200,000,000.00	40,000,000	10,000,000	
WSP2 On 28/05/2017 Spot Bond			7.87000	103.92281	7.87000	103.90101		64,534,000,000,000.00	8,200,000,000	4,100,000,000	
Total WSP2 SPOT								14,534,000,000,000.00	8,200,000,000	4,100,000,000	
Total For WSP2								14,534,000,000,000.00	8,200,000,000	4,100,000,000	
WSP3 On 28/05/2019 Spot Bond			8.19000	104.26530	8.19000	104.24256		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			8.49000	103.38222	8.49000	103.35886		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			8.57000	103.25978	8.57000	103.23624		43,220,224,000,000.00	5,043,200,000	2,511,600,000	
Total WSP5 SPOT								13,220,224,000,000.00	5,043,200,000	2,511,600,000	
Total For WSP5								13,220,224,000,000.00	5,043,200,000	2,511,600,000	
Z014 On 30/06/2015 Spot Bond			6.71000	93.79805	6.71000	93.78123		0.00	0	0	
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			6.64000	92.01956	6.64000	92.00314		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			6.01000	97.71528	6.01000	97.69956		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.71000	93.78123	6.71000	93.76441				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			7.58000	67.81612	7.58000	67.80241				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	41.27350	100.00000	41.19519				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	21.84658	100.00000	21.80513				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.41e+017	265,515,648,500	446,589,454,700
Total for SPOT :										1.41e+017	265,515,648,500	446,589,454,700
Total Futures										1.41e+017	265,515,652,698	446,589,852,138
Total Options										0.00	0	54,133
Grand Total:										1.41e+017	265,515,652,698	446,589,906,271