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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2014

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			123.77915	123.77915	123.77357	123.77357			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.14052	124.14052	124.13625	124.13625			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			9,783.57000	9.78357	9,789,150		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			9,773.57000	9.77357	9,779,150		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			9,763.57000	9.76357	9,769,150		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,126.25000	2.12625	2,130,520		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			2,146.25000	2.14625	2,150,520		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			2,136.25000	2.13625	2,140,520		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			9.35111	86.70613	9.41765	86.19544			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.44317	84.20163	9.51168	83.68445			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.53339	85.50003	9.60400	84.97565			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			5,317.78000	5.31778	5,828,470		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			5,386.71000	5.38671	5,897,400		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			5,248.75000	5.24875	5,759,440		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			5,544.06000	5.54406	6,061,240		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			5,611.51000	5.61151	6,128,690		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			5,678.86000	5.67886	6,196,040		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			2,848.57000	2.84857	3,372,950		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			2,918.53000	2.91853	3,442,910		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			2,778.52000	2.77852	3,302,900		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			116.98588	116.98588	117.25952	117.25952			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.72728	118.72728	119.00638	119.00638			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,269.52000	8.26952	7,995,880		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			8,259.52000	8.25952	7,985,880		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			8,249.52000	8.24952	7,975,880		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	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			2,016.38000	2.01638	1,737,280		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			2,006.38000	2.00638	1,727,280		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,996.38000	1.99638	1,717,280		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			121.42929	121.42929	121.64839	121.64839			0.00	0	1,015
I2038	On	06/11/2014			123.23680	123.23680	123.46062	123.46062			0.00	0	900
Total I2038 Future											0.00	0	1,915
I2038	On	07/08/2014	105.99	Call			15,658.39000	15.65839	15,439,290		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			15,648.39000	15.64839	15,429,290		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,638.39000	15.63839	15,419,290		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			3,470.62000	3.47062	3,246,800		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			3,460.62000	3.46062	3,236,800		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			3,450.62000	3.45062	3,226,800		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											0.00	0	1,915
I2046	On	07/08/2014			122.36368	122.36368	122.08460	122.08460			0.00	0	0
I2046	On	06/11/2014			122.84005	122.84005	122.55811	122.55811			0.00	0	5,348
Total I2046 Future											0.00	0	5,348
I2046	On	07/08/2014	104.43	Call			17,654.60000	17.65460	17,933,680		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			17,644.60000	17.64460	17,923,680		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			17,634.60000	17.63460	17,913,680		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			18,128.11000	18.12811	18,410,050		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			18,118.11000	18.11811	18,400,050		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			18,108.11000	18.10811	18,390,050		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			128.10971	128.10971	128.10372	128.10372			0.00	0	688
I2050	On	06/11/2014			130.01678	130.01678	130.01234	130.01234			0.00	0	2,112
Total I2050 Future											0.00	0	2,800
I2050	On	07/08/2014	112.01	Call			16,093.72000	16.09372	16,099,710		0.00	0	0

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			16,113.72000	16.11372	16,119,710		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			16,103.72000	16.10372	16,109,710		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			4,022.34000	4.02234	4,026,780		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			4,012.34000	4.01234	4,016,780		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			4,002.34000	4.00234	4,006,780		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			6.63065	112.61151	6.68582	112.55116		1.00	0.00	0	2,906
R157	On	06/11/2014	Bond Future			6.84419	107.46181	6.91519	107.40195		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.14188	109.11918	7.24331	109.05932		1.00	0.00	0	0
Total R157 Future												0.00	0	2,906
R157	On	07/08/2014	Bond Future	6.75	Call			146.35000	0.14635	182,980	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			76.21000	0.07621	52,490	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			153.12000	0.15312	190,680	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			72.06000	0.07206	49,270	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			139.86000	0.13986	175,530	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			80.64000	0.08064	55,960	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			661.05000	0.66105	610,350	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			48.31000	0.04831	57,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			653.84000	0.65384	603,350	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			49.64000	0.04964	59,210	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			646.67000	0.64667	596,380	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			47.01000	0.04701	56,170	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			952.70000	0.95270	1,003,760	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			65.18000	0.06518	56,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			942.84000	0.94284	993,710	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			66.93000	0.06693	57,940	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			947.77000	0.94777	998,730	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			66.05000	0.06605	57,150	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	2,906
R186	On	07/08/2014	Bond Future			8.07208	120.23681	8.13343	119.70393		8.86	72,142,086.00	600	40,378
R186	On	06/11/2014	Bond Future			8.14382	122.01170	8.20722	121.47251		9.50	12,201,170.00	100	23,112
R186	On	05/02/2015	Bond Future			8.21038	118.59792	8.27599	118.05137		10.02	0.00	0	0

Contract 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												84,343,256.00	700	63,490
R186	On	07/08/2014	Bond Future	8.70	Put			31.29000	0.03129	15,520	9.10	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			453.60000	0.45360	302,880	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			8,755.45000	8.75545	9,288,160	9.38	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.25000	0.00025	0,080	9.38	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,744.35000	2.74435	3,193,900	8.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			214.62000	0.21462	131,290	8.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			4,799.08000	4.79908	5,316,190	9.10	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			429.97000	0.42997	285,280	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			6,551.45000	6.55145	7,081,650	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			4.53000	0.00453	1,850	9.23	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,823.21000	1.82321	2,199,220	8.88	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			478.21000	0.47821	321,340	8.88	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,883.78000	1.88378	2,265,940	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Put			4,775.68000	4.77568	4,257,780	8.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			531.61000	0.53161	702,880	8.76	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			1,694.83000	1.69483	1,333,220	8.76	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,590.57000	1.59057	1,940,740	8.86	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			587.16000	0.58716	404,450	8.86	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,945.25000	1.94525	2,333,440	8.89	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			29.12000	0.02912	44,100	8.61	0.00	0	210
R186	On	06/11/2014	Bond Future	8.14	Call			2,245.35000	2.24535	2,498,960	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			2,817.14000	2.81714	2,531,560	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,285.35000	2.28535	2,541,870	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			2,771.83000	2.77183	2,489,160	9.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,325.77000	2.32577	2,585,180	9.38	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			2,727.03000	2.72703	2,447,250	9.38	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,127.47000	8.12747	8,608,410	9.80	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			343.70000	0.34370	285,450	9.80	0.00	0	2,010
R186	On	05/02/2015	Bond Future	9.00	Call			7,151.72000	7.15172	7,563,930	10.26	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,347.96000	1.34796	1,213,620	10.26	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,702.58000	5.70258	6,072,320	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,935.96000	1.93596	1,759,150	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,756.01000	5.75601	6,127,500	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,910.08000	1.91008	1,735,020	10.14	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,809.65000	5.80965	6,182,890	10.15	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,884.48000	1.88448	1,711,170	10.15	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												84,343,256.00	700	80,660
R197	On	07/08/2014	Bond Future			285.73197	285.73197	286.59722	286.59722			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			289.98524	289.98524	290.86693	290.86693			0.00	0	905
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			16,587.22000	16.58722	15,721,970		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			16,607.22000	16.60722	15,741,970		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			16,597.22000	16.59722	15,731,970		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			5,856.93000	5.85693	4,975,240		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			5,876.93000	5.87693	4,995,240		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			5,866.93000	5.86693	4,985,240		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			5.84332	102.23102	5.90179	102.21002		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			26.13000	0.02613	28,710	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			239.16000	0.23916	220,740	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			24.77000	0.02477	27,220	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			245.01000	0.24501	226,460	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			25.44000	0.02544	27,960	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			242.07000	0.24207	223,590	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			229.53903	229.53903	229.52958	229.52958		10.28	0.00	0	126
R202	On	06/11/2014	Bond Future			232.95577	232.95577	232.94903	232.94903			0.00	0	44,466
Total R202 Future												0.00	0	44,592
R202	On	07/08/2014	Bond Future	208.01	Call			21,519.66000	21.51966	21,529,080	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			0.08000	0.00008	0,050	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,539.65000	21.53965	21,549,080	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			0.07000	0.00007	0,050	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,529.65000	21.52965	21,539,080	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			0.07000	0.00007	0,050	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,959.03000	5.95903	5,965,770		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,949.03000	5.94903	5,955,770		0.00	0	0

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			5,939.03000	5.93903	5,945,770		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,592
R2023	On	07/08/2014	Bond Future			7.90393	102.52402	7.98060	102.05806		7.32	0.00	0	10,508
R2023	On	06/11/2014	Bond Future			7.98487	100.11751	8.06459	99.64587		8.03	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.06200	101.66107	8.14507	101.18306		8.10	0.00	0	0
Total R2023 Future												0.00	0	10,508
R2023	On	07/08/2014	Bond Future	8.49	Call			3,059.86000	3.05986	3,507,290	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			33.78000	0.03378	15,250	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,115.56000	3.11556	3,564,230	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			31.27000	0.03127	13,980	7.44	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			3,171.38000	3.17138	3,621,230	7.45	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			28.92000	0.02892	12,810	7.45	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			623.94000	0.62394	516,150	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,688.76000	3.68876	4,048,970	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			650.90000	0.65090	539,470	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,731.82000	3.73182	4,093,860	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			637.31000	0.63731	527,710	8.17	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,775.06000	3.77506	4,138,910	8.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,480.14000	4.48014	4,823,710	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,141.41000	1.14141	1,006,970	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,519.39000	4.51939	4,864,380	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,125.79000	1.12579	992,770	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,558.77000	4.55877	4,905,170	8.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,110.34000	1.11034	978,730	8.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	10,508
R203	On	07/08/2014	Bond Future			7.06098	106.60405	7.11846	106.44376		2.86	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.17077	104.01481	7.23347	103.85346		2.96	0.00	0	6,585
R203	On	05/02/2015	Bond Future			7.27863	105.61867	7.34781	105.45574		2.91	0.00	0	0
Total R203 Future												0.00	0	30,936
R203	On	07/08/2014	Bond Future	6.84	Call			50.64000	0.05064	72,590	2.80	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			830.05000	0.83005	691,710	2.80	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			589.47000	0.58947	709,350	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			112.93000	0.11293	72,520	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			610.35000	0.61035	732,150	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			106.11000	0.10611	67,620	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			631.54000	0.63154	755,200	2.87	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			99.62000	0.09962	62,990	2.87	0.00	0	0

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			288.53000	0.28853	334,290	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,254.29000	1.25429	1,138,700	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			388.36000	0.38836	444,960	2.89	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,042.58000	1.04258	937,830	2.89	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			273.97000	0.27397	318,010	2.87	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,291.77000	1.29177	1,174,460	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			281.18000	0.28118	326,080	2.87	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,272.96000	1.27296	1,156,510	2.87	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,501.66000	2.50166	2,638,600	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			200.33000	0.20033	174,340	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,521.15000	2.52115	2,658,450	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			196.96000	0.19696	171,330	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,540.68000	2.54068	2,678,350	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			193.64000	0.19364	168,380	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,363.63000	1.36363	1,468,290	2.90	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			562.47000	0.56247	504,200	2.90	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	31,096
R2030	On	07/08/2014	Bond Future			8.46683	96.27117	8.54323	95.64060			0.00	0	1,868
R2030	On	06/11/2014	Bond Future			8.53679	97.69227	8.61543	97.05352			0.00	0	2,313
R2030	On	05/02/2015	Bond Future			8.60324	95.19143	8.68428	94.54368			0.00	0	0
Total R2030 Future												0.00	0	4,181
R2030	On	07/08/2014	Bond Future	8.99	Call			3,571.38000	3.57138	4,201,950		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			3,649.10000	3.64910	4,279,670		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			3,726.73000	3.72673	4,357,300		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			3,114.60000	3.11460	3,753,350		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			2,960.27000	2.96027	3,599,020		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			3,037.48000	3.03748	3,676,230		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			4,276.78000	4.27678	4,924,530		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			4,351.18000	4.35118	4,998,930		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			4,425.49000	4.42549	5,073,240		0.00	0	0

Contract 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			8.73625	97.96343	8.80252	97.33103			2,742,976.04	28	8,590
R2037 On 06/11/2014 Bond Future			8.80433	99.40946	8.87239	98.76899			0.00	0	1,398
R2037 On 05/02/2015 Bond Future			8.86930	96.68477	8.93929	96.03518			0.00	0	0
Total R2037 Future									2,742,976.04	28	9,988
R2037 On 07/08/2014 Bond Future	9.04	Call			2,213.58000	2.21358	2,845,980		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			2,305.02000	2.30502	2,937,420		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			2,396.32000	2.39632	3,028,720		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	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			7,195.46000	7.19546	7,835,930		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			7,278.07000	7.27807	7,918,540		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			7,360.56000	7.36056	8,001,030		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			4,877.27000	4.87727	5,526,860		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			4,962.14000	4.96214	5,611,730		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			5,046.88000	5.04688	5,696,470		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									2,742,976.04	28	9,988
R204 On 07/08/2014 Bond Future			7.34870	103.51361	7.40576	103.30119		4.16	0.00	0	14,507
R204 On 06/11/2014 Bond Future			7.44663	105.04162	7.50744	104.82738		4.22	0.00	0	336
R204 On 05/02/2015 Bond Future			7.53856	102.62683	7.60374	102.41017		4.34	0.00	0	0
Total R204 Future									0.00	0	14,843
R204 On 07/08/2014 Bond Future	7.44	Call			476.52000	0.47652	592,840	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			349.31000	0.34931	253,210	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			497.29000	0.49729	616,680	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			332.97000	0.33297	239,940	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			518.58000	0.51858	641,030	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			317.16000	0.31716	227,190	4.15	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,424.69000	1.42469	1,617,880	4.23	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			44.77000	0.04477	25,540	4.23	0.00	0	530
R204 On 06/11/2014 Bond Future	7.99	Call			2,041.75000	2.04175	2,203,420	4.27	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			361.08000	0.36108	308,510	4.27	0.00	0	1,270

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	6.99	Call			302.32000	0.30232	349,850	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,143.04000	2.14304	1,976,330	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			310.56000	0.31056	359,070	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,115.33000	2.11533	1,949,600	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			318.96000	0.31896	368,470	4.08	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,087.78000	2.08778	1,923,050	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,660.68000	2.66068	2,820,710	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			542.85000	0.54285	486,220	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,684.82000	2.68482	2,845,510	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			534.65000	0.53465	478,680	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,636.63000	2.63663	2,795,990	4.46	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			551.15000	0.55115	493,850	4.46	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,643
R2048	On	07/08/2014	Bond Future			8.79540	103.42703	8.86161	102.72359			0.00	0	10,044
R2048	On	06/11/2014	Bond Future			8.86164	100.52803	8.92964	99.81543			0.00	0	10,700
R2048	On	05/02/2015	Bond Future			8.92518	102.07809	8.99508	101.35537			0.00	0	0
Total R2048 Future												0.00	0	20,744
R2048	On	07/08/2014	Bond Future	9.66	Call			7,832.69000	7.83269	8,536,130		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			7,650.17000	7.65017	8,353,610		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			7,741.51000	7.74151	8,444,950		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			7,746.22000	7.74622	8,458,820		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			7,836.03000	7.83603	8,548,630		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			7,656.25000	7.65625	8,368,850		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			4,951.92000	4.95192	5,674,640		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			5,045.44000	5.04544	5,768,160		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			4,858.22000	4.85822	5,580,940		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	20,744
R207	On	07/08/2014	Bond Future			7.57168	99.13353	7.63354	98.86521		5.30	0.00	0	33,961
R207	On	06/11/2014	Bond Future			7.66157	100.59692	7.72675	100.32587		5.40	0.00	0	461

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			7.74729	98.50683	7.81627	98.23246		5.60	0.00	0	0
R207	On	07/05/2015	Bond Future			7.81006	100.16783	7.88371	99.88794		5.57	0.00	0	0
Total R207 Future												0.00	0	34,422
R207	On	07/08/2014	Bond Future	7.69	Call			630.99000	0.63099	786,510	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			386.86000	0.38686	274,060	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			656.28000	0.65628	815,450	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			368.99000	0.36899	259,840	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			682.13000	0.68213	844,910	5.29	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			351.70000	0.35170	246,160	5.29	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			534.91000	0.53491	614,670	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,156.64000	2.15664	1,965,350	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			547.48000	0.54748	628,610	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,126.87000	2.12687	1,936,950	5.24	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			560.27000	0.56027	642,760	5.25	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,097.34000	2.09734	1,908,780	5.25	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,294.32000	3.29432	3,498,010	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			663.10000	0.66310	592,420	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,323.11000	3.32311	3,527,590	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			653.49000	0.65349	583,600	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,351.99000	3.35199	3,557,260	5.75	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			643.99000	0.64399	574,890	5.75	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,766.21000	2.76621	2,940,030	5.57	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,351.31000	1.35131	1,245,240	5.57	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,674.19000	1.67419	1,803,400	5.45	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,259.44000	2.25944	2,108,760	5.45	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,719.77000	2.71977	2,892,000	5.57	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,379.44000	1.37944	1,271,780	5.57	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,742.77000	2.74277	2,915,800	5.57	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,365.15000	1.36515	1,258,290	5.57	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	34,488
R208	On	07/08/2014	Bond Future			7.71560	97.51770	7.78236	97.18714		6.20	0.00	0	16,244
R208	On	06/11/2014	Bond Future			7.80115	95.55936	7.87099	95.22510		6.64	0.00	0	571
R208	On	05/02/2015	Bond Future			7.88132	97.03294	7.95457	96.69436		6.63	0.00	0	0
Total R208 Future												0.00	0	16,815
R208	On	07/08/2014	Bond Future	7.81	Call			642.72000	0.64272	823,340	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			506.28000	0.50628	356,340	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,448.82000	2.44882	2,764,870	6.30	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			28.63000	0.02863	14,120	6.30	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			590.90000	0.59090	762,350	6.15	0.00	0	0

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	Put			553.16000	0.55316	394,050	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			616.48000	0.61648	792,520	6.15	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			529.37000	0.52937	374,850	6.15	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,630.53000	2.63053	2,391,340	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,595.50000	2.59550	2,357,940	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,345.72000	3.34572	3,614,310	6.80	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			399.26000	0.39926	333,590	6.80	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			579.83000	0.57983	673,280	6.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,665.81000	2.66581	2,425,000	6.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			593.58000	0.59358	688,650	6.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			607.56000	0.60756	704,260	6.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,361.79000	3.36179	3,599,990	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			931.25000	0.93125	830,870	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,393.24000	3.39324	3,632,520	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			918.04000	0.91804	818,740	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,424.81000	3.42481	3,665,160	6.71	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			904.98000	0.90498	806,750	6.71	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	18,965
R209	On	07/08/2014	Bond Future			8.65537	78.92888	8.72155	78.40672		13.11	2,683,581.92	34	10,743
R209	On	06/11/2014	Bond Future			8.72017	76.94789	8.78808	76.41890		14.72	0.00	0	16,291
R209	On	05/02/2015	Bond Future			8.78100	78.13454	8.85071	77.59805		14.93	0.00	0	0
Total R209 Future												2,683,581.92	34	27,034
R209	On	07/08/2014	Bond Future	9.06	Put			179.40000	0.17940	107,260	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Call			2,639.29000	2.63929	3,081,940	13.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			201.84000	0.20184	122,330	13.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,702.37000	2.70237	3,148,780	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			190.34000	0.19034	114,590	13.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,765.89000	2.76589	3,215,910	13.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			1,735.30000	1.73530	1,531,800	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			8,784.29000	8.78429	9,272,790	15.36	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			226.59000	0.22659	186,100	15.36	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,579.04000	3.57904	3,916,700	14.75	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.25	Put			1,105.30000	1.10530	958,900	14.88	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			9,077.49000	9.07749	9,570,050	15.36	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			199.83000	0.19983	163,400	15.36	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			6,344.76000	6.34476	6,786,130	15.09	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1,765.60000	1.76560	1,559,630	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,350.24000	3.35024	3,675,730	14.72	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.95	Put			254.36000	0.25436	209,670	15.33	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			1,501.47000	1.50147	1,696,070	14.46	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			3,785.02000	3.78502	3,450,630	14.46	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			2,322.89000	2.32289	2,583,770	14.59	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			1,590.82000	1.59082	1,399,490	14.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			4,557.83000	4.55783	4,940,420	14.88	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			3,305.54000	3.30554	3,628,560	14.72	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			2,618.82000	2.61882	2,350,710	14.59	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,129.47000	3.12947	3,442,470	14.69	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			1,890.73000	1.89073	1,674,740	14.69	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			573.28000	0.57328	485,660	15.09	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			8,489.66000	8.48966	8,973,960	15.33	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,395.38000	3.39538	3,723,330	14.73	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			1,705.55000	1.70555	1,504,510	14.73	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,896.47000	5.89647	6,325,440	15.04	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			676.35000	0.67635	576,330	15.04	0.00	0	5,500
R209	On	05/02/2015	Bond Future	9.24	Put			2,164.50000	2.16450	1,976,600	15.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,138.08000	2.13808	1,951,850	15.10	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,147.21000	5.14721	5,499,130	15.11	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,111.92000	2.11192	1,927,350	15.11	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,014.33000	4.01433	4,320,640	14.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,884.81000	2.88481	2,654,630	14.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,055.90000	5.05590	5,404,490	15.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,101.48000	5.10148	5,451,740	15.10	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												2,683,581.92	34	54,821
R210	On	07/08/2014	Bond Future			171.81462	171.81462	171.80752	171.80752			0.00	0	123
R210	On	06/11/2014	Bond Future			172.33270	172.33270	172.32761	172.32761			0.00	0	495
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,817.52000	12.81752	12,824,620		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,807.52000	12.80752	12,814,620		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			12,797.52000	12.79752	12,804,620		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,327.61000	3.32761	3,332,700		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			3,317.61000	3.31761	3,322,700		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			3,337.61000	3.33761	3,342,700		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			130.74721	130.74721	130.74526	130.74526			0.00	0	390
R211 On 06/11/2014 Bond Future			132.69343	132.69343	132.69306	132.69306			0.00	0	0
Total R211 Future									0.00	0	390
R211 On 07/08/2014 Bond Future	128.01	Call			2,735.26000	2,735.26	2,737,210		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			2,755.26000	2,755.26	2,757,210		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			2,745.26000	2,745.26	2,747,210		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			2,683.06000	2,683.06	2,683,430		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			2,703.06000	2,703.06	2,703,430		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			2,693.06000	2,693.06	2,693,430		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			135.78281	135.78281	135.77802	135.77802			0.00	0	349
R212 On 06/11/2014 Bond Future			137.80407	137.80407	137.80083	137.80083			0.00	0	19,259
Total R212 Future									0.00	0	19,608
R212 On 07/08/2014 Bond Future	129.01	Call			6,768.02000	6,768.02	6,772,810		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			6,788.02000	6,788.02	6,792,810		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			6,778.02000	6,778.02	6,782,810		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			2,810.83000	2,810.83	2,814,070		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			2,800.83000	2,800.83	2,804,070		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			2,790.83000	2,790.83	2,794,070		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	19,608
R213 On 07/08/2014 Bond Future			8.47610	90.12446	8.55243	89.51854		11.38	2,703,733.80	30	23,660
R213 On 06/11/2014 Bond Future			8.54524	87.91423	8.62372	87.30048		12.82	0.00	0	6,205
R213 On 05/02/2015 Bond Future			8.61125	89.26966	8.69203	88.64724		13.05	0.00	0	0

Contract 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											2,703,733.80	30	29,865
R213	On	07/08/2014	Bond Future	8.84	Call		2,464.64000	2.46464	2,970,250	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put		235.53000	0.23553	135,220	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call		2,527.45000	2.52745	3,037,720	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put		222.33000	0.22233	126,680	11.45	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call		2,590.78000	2.59078	3,105,570	11.46	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put		209.74000	0.20974	118,610	11.46	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call		3,353.71000	3.35371	3,735,920	12.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put		1,694.22000	1.69422	1,462,680	12.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call		3,399.69000	3.39969	3,784,780	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put		1,664.59000	1.66459	1,435,930	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call		3,445.97000	3.44597	3,833,940	12.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put		1,635.35000	1.63535	1,409,570	12.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call		5,903.11000	5.90311	6,342,960	13.21	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put		1,703.40000	1.70340	1,520,830	13.21	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call		5,804.94000	5.80494	6,241,190	13.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put		1,748.02000	1.74802	1,561,850	13.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call		5,853.95000	5.85395	6,292,010	13.20	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put		1,725.59000	1.72559	1,541,230	13.20	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											2,703,733.80	30	29,865
R214	On	07/08/2014	Bond Future			8.73501	79.96438	8.80119	79.41750	13.57	0.00	0	4,311
R214	On	06/11/2014	Bond Future			8.79956	77.85700	8.86744	77.30314	15.33	0.00	0	1,726
R214	On	05/02/2015	Bond Future			8.86130	79.05748	8.93101	78.49569	15.63	0.00	0	0
Total R214 Future											0.00	0	6,037
R214	On	07/08/2014	Bond Future	9.54	Put		12.12000	0.01212	5,420	14.01	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call		5,775.97000	5.77597	6,316,630	14.02	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put		11.19000	0.01119	4,970	14.02	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call		5,847.13000	5.84713	6,388,230	14.03	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put		10.33000	0.01033	4,550	14.03	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call		5,704.75000	5.70475	6,244,930	14.01	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call		6,627.76000	6.62776	7,087,940	15.79	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put		648.64000	0.64864	551,870	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call		6,569.72000	6.56972	7,028,360	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put		635.67000	0.63567	540,450	15.78	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put		622.93000	0.62293	529,250	15.79	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call		7,449.66000	7.44966	7,929,480	15.89	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put		466.54000	0.46654	392,500	15.89	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call		4,114.10000	4.11410	4,484,170	15.47	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put		1,493.75000	1.49375	1,309,960	15.47	0.00	0	0

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			6,511.80000	6.51180	6,968,890	15.78		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			6,167.22000	6.16722	6,561,920	15.81		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			1,826.97000	1.82697	1,659,880	15.81		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			6,216.91000	6.21691	6,613,180	15.82		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			1,804.11000	1.80411	1,638,590	15.82		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			6,117.65000	6.11765	6,510,770	15.80		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			1,850.07000	1.85007	1,681,400	15.80		0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,037
Total for Bond										92,473,547.76	792	408,298
IR CAN On 07/08/2014 Can-Do Interest Rate			143.14599	143.14599	143.21342	143.21342				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			460.48000	460.48000	458.75300	458.75300			0.00	0	521
GOVI On 06/11/2014 GOVI			467.27700	467.27700	465.53000	465.53000			0.00	0	105
GOVI On 05/02/2015 GOVI			474.48000	474.48000	472.71000	472.71000			0.00	0	0
Total GOVI Future									0.00	0	626
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	4,900,000		0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			12,370.00000	1.23700	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	4,800,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			12,470.00000	1.24700	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	4,700,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			12,570.00000	1.25700	0,000		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			165,300.00000	16.53000	182,770,000		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			165,200.00000	16.52000	182,670,000		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			165,400.00000	16.54000	182,870,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			127,000.00000	12.70000	144,700,000		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			127,200.00000	12.72000	144,900,000		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			127,100.00000	12.71000	144,800,000		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	626
Total for GOVI									0.00	0	626
AL12 On 07/08/2014 Index Future			510.59200	510.59200	507.62500	507.62500			0.00	0	0
AL12 On 06/11/2014 Index Future			518.12900	518.12900	515.12400	515.12400			0.00	0	0
AL12 On 05/02/2015 Index Future			526.11600	526.11600	523.06900	523.06900			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			428.96300	428.96300	427.93100	427.93100			0.00	0	0
AL37 On 06/11/2014 Index Future			435.29500	435.29500	434.25400	434.25400			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			508.07400	508.07400	505.81200	505.81200			0.00	0	0
AL7T On 06/11/2014 Index Future			515.57400	515.57400	513.28500	513.28500			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			462.30100	462.30100	460.45300	460.45300			0.00	0	597
ALBI On 06/11/2014 Index Future			469.12500	469.12500	467.25600	467.25600			0.00	0	48
ALBI On 05/02/2015 Index Future			476.35600	476.35600	474.46200	474.46200			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			216.75400	216.75400	216.95500	216.95500			0.00	0	706
IGOV On 06/11/2014 Index Future			219.98000	219.98000	220.18800	220.18800			0.00	0	647
IGOV On 05/02/2015 Index Future			223.39800	223.39800	223.61000	223.61000			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			587.36600	587.36600	587.90600	587.90600			0.00	0	210
ILBI On 06/11/2014 Index Future			596.19800	596.19800	596.74800	596.74800			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 20/08/2014 Jibar Future			5.98000	94.02000	6.03000	93.97000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.03000	93.97000	6.08000	93.92000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.12000	93.88000	6.20000	93.80000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.18000	93.82000	6.26000	93.74000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.31000	93.69000	6.38000	93.62000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.36000	93.64000	6.43000	93.57000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.50000	93.50000	6.60000	93.40000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.74000	93.26000	6.83000	93.17000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.91000	93.09000	7.01000	92.99000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.06000	92.94000	7.17000	92.83000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.19000	92.81000	7.31000	92.69000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.32000	92.68000	7.43000	92.57000			0.00	0	0
Total Jibar Future									0.00	0	40,850
Total For JIBAR FUTURE									0.00	0	40,850
Total for Jibar									0.00	0	40,850
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 :									92,473,547.76	792	452,618	
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.38363				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			7.18500	103.89679	7.18500	103.87686				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	100.57112				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			8.57000	105.72304	8.57000	105.69894				0.00	0	4,000,000,000
Total AA05 SPOT										0.00	0	4,000,000,000
Total For AA05										0.00	0	4,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.13956				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			9.23000	103.82246	9.23000	103.79686				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.23166				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	101.33463				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			9.43500	97.42262	9.43500	97.39822				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			7.28500	103.11141	7.28500	103.09136				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.68932				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			8.69000	106.08898	8.69000	106.06446				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	138.33435	1.40000	138.30862				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			2.25000	128.01850	2.25000	271.92197				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	101.18063				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.37243				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.69440				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	100.72288				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.74172				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.32282				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	100.42151				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	100.24437				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.94500	106.23802	7.94500	106.21552				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.25706				0.00	0	0

Contract 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			7.63000	103.28187	7.63000	103.26059				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.66570				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.20955				0.00	0	0
Total ABL12B SPOT										0.00	0	0
Total For ABL12B										0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.25002				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.16305				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	100.29990				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	100.57501				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	100.67862				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	100.47221				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	100.72137				0.00	0	0
Total ABL19 SPOT										0.00	0	0
Total For ABL19										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.95000	130.73338	2.95000	130.70366				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	118.61934	4.15000	118.58849				0.00	0	0

Contract 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	104.88462	4.90000	104.85510				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			5.90000	105.42616	5.90000	105.39392				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			11.09000	108.03725	11.09000	108.00557				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	100.26401				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	100.59008				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	100.62103				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	100.65006				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	112.37275	4.65000	112.34203				0.00	0	0
Total ABLS1 SPOT										0.00	0	0
Total For ABLS1										0.00	0	0
ABN03/ On 12/03/2015 Spot Bond			100.00000	59.90875	100.00000	59.76361				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.99000	171.69687	1.99000	171.66218				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	160.90801	2.76000	160.87217				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.02000	173.83756	2.02000	173.80232				0.00	0	0

Contract 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	105.18060	7.91000	105.18060				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			1.80500	184.00383	1.80500	183.96758				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			8.08625	76.05180	8.08625	76.05180				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			8.08625	76.05180	8.08625	76.05180				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	100.60405				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	93.05000				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	92.00000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.51000				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	88.42000				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	100.30188				0.00	0	0

Contract 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	100.15570				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			7.17000	101.36819	7.17000	101.34886				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	88.39000				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	91.01000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.78000				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	100.49241				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			7.47500	111.24882	7.47500	111.22663				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	100.12476				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	85.85000				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	85.59000				0.00	0	0

Contract 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			2.54500	94.95288	2.54500	106.97144				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			2.52500	101.67137	2.52500	157.35856				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			2.40500	116.53971	2.40500	209.60739				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	85.01000				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			9.57000	92.52763	9.57000	92.52763				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	104.90000				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	102.49105				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	91.04000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.51000				0.00	0	0

Contract 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	107.12347	9.63000	107.09594				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	100.00000				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			9.52000	107.94949	9.52000	107.94949				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.93500	91.25910	8.93500	91.25910				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	105.20000				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	103.46000				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			9.61500	107.23558	9.61500	107.23558				0.00	0	0

Contract 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	89.92000			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	100.85905			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	99.82861			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			8.24000	108.49851	8.24000	108.47471		76,632,000,000.00		9,300,000	1,430,000,000
Total ABS10 SPOT								76,632,000,000.00		9,300,000	1,430,000,000
Total For ABS10								76,632,000,000.00		9,300,000	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.94000	105.11407	8.94000	105.08895		0.00		0	500,000,000
Total ABS11 SPOT								0.00		0	500,000,000
Total For ABS11								0.00		0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.13500	102.71690	7.13500	102.69733		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			8.88000	98.09246	8.88000	98.06917		125,208,000,000.00		14,100,000	590,000,000
Total ABS6 SPOT								125,208,000,000.00		14,100,000	590,000,000
Total For ABS6								125,208,000,000.00		14,100,000	590,000,000
ABS7 On 11/09/2026 Spot Bond			9.74000	96.57582	9.74000	96.55087		0.00		0	1,000,000,000
Total ABS7 SPOT								0.00		0	1,000,000,000
Total For ABS7								0.00		0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.83500	105.57624	7.83500	105.55419		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			2.06000	217.73555	2.06000	275.87094		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0
ABS13 On 31/01/2017 Spot Bond			1.34000	125.82302	1.34000	128.62935		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			2.05000	128.25093	2.05000	130.82711		0.00		0	0

Contract 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	0.00475	100.00000	0.00473				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	59.60698	100.00000	59.46257				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			11.63500	106.67892	11.63500	106.64614				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	101.69056				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	3.81163	100.00000	3.80240				0.00	0	200,000,000
Total ACL02U SPOT										0.00	0	200,000,000
Total For ACL02U										0.00	0	200,000,000
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.73337				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	102.34036				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	22.71910	100.00000	22.66406				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	101.64774				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	64.18128	11.00000	64.18128				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	22.71910	100.00000	22.66406				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	100.73038				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	100.80203				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	100.69841				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	100.72001				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	100.72952				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	99.83757				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.83757				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	99.83661				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	100.68114				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	99.83661				0.00	0	0

Contract 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	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	99.83852				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	90.37165				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	100.66896				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	100.55155				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	100.70708				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	100.72845				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	100.73704				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	100.71978				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	100.68114				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			9.40000	103.32123	9.40000	103.41196				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	99.87518				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.55373				0.00	0	0

Contract 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	84.13328				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	165.27035				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	165.32989				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	100.69833				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	101.27341				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	101.27341				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	101.15420				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	100.67672				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	100.67154				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	101.73059				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	101.06570				0.00	0	0

Contract 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	101.73006				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	100.49849				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	100.41143				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	100.70948				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	102.48704				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	102.20246				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	100.70094				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	100.68731				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	100.61810				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	100.60336				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	100.63197				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	100.68558				0.00	0	0

Contract 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	100.65528				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	100.62070				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	100.63024				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	103.44699	10.23000	103.41895				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	100.63959				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	100.62504				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	118.46495				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			9.51000	101.98384	9.51000	101.95796				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	100.68292				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	114.60081	1.75000	114.68466				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	100.94967				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	100.63092				0.00	0	0

Contract 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	100.68618				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	100.70821				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	100.66415				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	100.70381				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	101.21822				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	102.64374				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	102.56264				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	100.65622				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	101.89479				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	100.70381				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	100.66771				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	100.70430				0.00	0	0

Contract 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	100.71552				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	101.23659				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	101.50683				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	100.71820				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	100.71820				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	100.77856				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	100.69060				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	100.76071				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	103.03729				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	100.77856				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	93.27584				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	100.73290				0.00	0	0

Contract 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	100.74340				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	119.44702				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	120.31117				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	100.64651				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	100.64033				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	101.17611				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	100.65709				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	100.65974				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	100.68618				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	100.64738				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	100.64651				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	100.69057				0.00	0	0

Contract 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	101.55847				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	99.81128				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	100.96883				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	100.83233				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	100.92966				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	15.75188	100.00000	15.71372				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	101.22447				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	101.35239				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	101.43758				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.07373				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.08174				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.09239				0.00	0	0

Contract 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	100.09657				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			8.02500	99.39021	8.02500	99.36884				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.12436				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.14458				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			8.49000	103.35216	8.49000	103.32881				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.21500	117.25923	9.21500	117.23037				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	85.78332	100.00000	85.58835				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			7.28500	109.39851	7.28500	109.37723				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	99.18256	100.00000	98.91304				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			9.31000	100.97900	9.31000	100.95402				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	14.08551	100.00000	14.05434				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			9.93500	101.98281	9.93500	101.95594				0.00	0	0

Contract 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			2.77500	162.09947	2.77500	162.06330				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	100.89681				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	100.81942				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	100.84289				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	100.21660				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	100.75046				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	101.53100				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	100.58418				0.00	600,000,000	300,000,000
Total ASN007 SPOT										0.00	600,000,000	300,000,000
Total For ASN007										0.00	600,000,000	300,000,000
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	100.66415			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	100.81486			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.04417			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	102.13500			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	100.92669			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			2.65500	127.13972	2.65500	289.40798			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
ASN02: On 07/08/2015 Spot Bond			100.00000	37.84450	100.00000	33.51450		482,300,000,000,000.00	4,823,000,000	4,823,000,000	
Total ASN025 SPOT								12,300,000,000,000.00	4,823,000,000	4,823,000,000	
Total For ASN025								12,300,000,000,000.00	4,823,000,000	4,823,000,000	
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.75993			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60234				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.59350				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	100.47505				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.98000	105.81270	8.98000	105.78730				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	100.45961				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	100.86536				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.32026				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	101.52137				0.00	100,000,000	50,000,000
Total BAW17 SPOT										0.00	100,000,000	50,000,000
Total For BAW17										0.00	100,000,000	50,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.32949				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			9.51000	101.46719	9.51000	101.44143				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.44000	108.29460	7.44000	108.27299				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	30.69294	100.00000	30.55797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.46132				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.42104				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			7.61000	102.84261	7.61000	102.82150				0.00	0	0
Total BAW7 SPOT										0.00	0	0
Total For BAW7										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.84000	106.02009	8.84000	105.99504				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.06911	103.02764	11.06911	102.07890				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.05587	101.17618	11.05587	100.96167				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.09456	101.09872	11.09456	100.91845				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	100.63488				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.13234	100.95271	11.13234	100.85026				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.84288	100.56327	11.84288	100.52430				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	100.64968				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	100.64968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.64974				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.31911	100.20421	11.31911	100.37522				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			11.25326	101.98608	11.25326	100.90282				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			11.05587	101.17618	11.05587	100.96167				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			11.16728	101.26412	11.16728	101.05369				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			10.33447	95.97646	10.33447	100.67058				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	100.61718				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	100.60577				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	100.60577				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	100.57385				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99795				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			10.84076	99.88802	10.84076	100.14445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.61500	99.48849	11.61500	99.39472				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.58837				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.54000	69.58429	11.54000	97.16635				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99795				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	100.56111				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	89.67832	9.28000	100.57502				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.62447				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.38000	68.35447	11.38000	97.01959				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.60627				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.62144				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.62144				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.87032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.59898				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.60508				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	100.64997				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99795				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.60508				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.60019				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.58474				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.60517				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.43974				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.06911	103.14987	14.06911	102.23682				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.27148	101.10858	15.27148	101.08776				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.14359	101.06825	14.14359	100.95962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	100.81748				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	100.81748				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	100.81748				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	100.84742				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	100.71221				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	18.41437	100.00000	18.37944				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	19.76227	100.00000	19.71439				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	17.98588	100.00000	17.94231				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	11.10240	100.00000	11.07551				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	11.10240	100.00000	11.07551				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	13.42333	100.00000	13.39081				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	11.63108	100.00000	11.60290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.00820				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.01716				0.00	800,000,000	400,000,000
Total BCJ04 SPOT										0.00	800,000,000	400,000,000
Total For BCJ04										0.00	800,000,000	400,000,000
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.26435				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	100.28051				0.00	1,000,000,000	500,000,000
Total BCJ06 SPOT										0.00	1,000,000,000	500,000,000
Total For BCJ06										0.00	1,000,000,000	500,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.55987	100.00000	7.54156				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	7.55987	100.00000	7.54156				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	99.72678	100.00000	99.45504				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	93.11224	100.00000	92.87532				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	89.24205	100.00000	89.02439				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			1.96000	104.24271	1.96000	177.89769				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			8.13500	94.81920	8.13500	149.77669				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			8.13500	96.11092	8.13500	150.10714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.52000	98.90608	8.52000	98.88353				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.91910				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	100.64603				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			7.98000	99.56704	7.98000	99.54587				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.12631				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.01837				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.01877				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.02009				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.02140				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.02481				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	21.07350	100.00000	21.02245				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	101.58028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.65970			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.69373			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	101.70508			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	101.84119			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	102.02265			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	16.49169	100.00000	16.45130			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	16.49169	100.00000	16.45130			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	100.66685			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	100.71905			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	100.73328			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			8.39000	104.04525	8.39000	104.02201		639,318,000,000.00		76,200,000	38,100,000
Total BG42A4 SPOT								639,318,000,000.00		76,200,000	38,100,000
Total For BG42A4								639,318,000,000.00		76,200,000	38,100,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.77595		0.00	1,000,000,000	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 BG42B SPOT										0.00	1,000,000,000	500,000,000
Total For BG42B										0.00	1,000,000,000	500,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.85164				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	9.41928	100.00000	9.39647				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	9.41928	100.00000	9.39647				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.98000	104.81438	6.98000	104.79440				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	101.92803				0.00	400,000,000	200,000,000
Total BID04 SPOT										0.00	400,000,000	200,000,000
Total For BID04										0.00	400,000,000	200,000,000
BID05 On 26/06/2019 Spot Bond			100.00000		0.00000	100.42774				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.68000	66.36543	8.68000	101.21347				0.00	0	1,500,000,000
Total BID06 SPOT										0.00	0	1,500,000,000
Total For BID06										0.00	0	1,500,000,000
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.77269				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	99.24627				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	98.52006				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.08145				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.25854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.09128				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.14765				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	101.25007				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	101.67577				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	102.33482				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	59.47888	100.00000	59.33480				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	18.54020	100.00000	18.49528				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	100.71175				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	101.33414				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			7.43000	104.33369	7.43000	104.31289				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.49000	112.34745	9.49000	112.31915		55,042,000,000.00		5,800,000	270,000,000	
Total CBL08 SPOT								55,042,000,000.00		5,800,000	270,000,000	
Total For CBL08								55,042,000,000.00		5,800,000	270,000,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	99.79960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.14000	104.43098	9.14000	104.40562			5,526,044,000,000.00	604,600,000	920,000,000
Total CBL11 SPOT									5,526,044,000,000.00	604,600,000	920,000,000
Total For CBL11									5,526,044,000,000.00	604,600,000	920,000,000
CBL12 On 06/09/2018 Spot Bond			11.29000	104.34367	11.29000	104.31253			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	102.28432			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			11.54000	105.51462	11.54000	105.48193			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	101.47744			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			9.38000	101.81396	9.38000	101.78860			133,196,000,000.00	14,200,000	14,200,000
Total CBL16 SPOT									133,196,000,000.00	14,200,000	14,200,000
Total For CBL16									133,196,000,000.00	14,200,000	14,200,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.68909			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.98000	101.13010	11.98000	101.09760			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.52276			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	100.98269			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.54130			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			10.26000	94.23463	10.26000	94.20901			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.96500	116.16883	9.96500	116.13797				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.81500	112.50562	9.81500	112.47618				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			9.14500	117.44630	9.14500	117.41777				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.30297				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.74000	104.25228	11.74000	104.21997				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	101.71469				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	100.70462				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	102.02483				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	100.00000				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	99.99995				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.13841				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.17141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51676				0.00	0	0
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	100.53718				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	100.56095				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	102.27888				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	102.25497				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	102.38133				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	101.58774				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	100.69843				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	101.66332				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	100.93677				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	100.59136	10.11000	100.56441				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	100.93677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.30531				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	120.03425	2.76000	120.00739				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	117.07213	3.14000	120.01291				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.23670	8.25000	103.21402				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	100.93677				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.93677				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	125.29647	3.10000	119.58323				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.98651	2.40000	119.28965				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	100.98636				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	100.31159				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.15660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.53500	102.20591	8.53500	102.18257				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.38935				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	100.38418				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.04133				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	100.01944				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			8.58500	102.31770	8.58500	102.29421				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			8.58500	102.31770	8.58500	102.29421				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			8.63500	101.12178	8.63500	101.09843				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	100.71572				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	100.78999				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	100.24701				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	100.24701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.00763				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	101.38484				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.72581				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	101.13884				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	101.21163				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.83286	9.35000	103.80665				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.83286	9.35000	103.80665				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	101.13878				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.14188				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	101.86126				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.93573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	101.82575				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.82609				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.82609				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.82609				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.82609				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.82609				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.89109				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04595				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16574				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16574				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16574				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.04911				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.31000	104.36115	9.31000	104.33536				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	101.24681				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	100.40194				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	100.81509				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	101.75885				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10811				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10399				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13008				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	101.23023				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	101.37130				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	101.33462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.53847				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.04859				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.92533				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.75886				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.65533				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.91994				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.66138				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.87866				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.62530				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.32059				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.52268				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.61829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38611				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.76496				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	100.52273				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	100.52273				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	100.53931				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	124.23113				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.20932				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	124.13884				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	123.76815				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	124.04795				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	121.89656				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	122.64461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62359				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.85000	94.72929	10.85000	94.70209				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			11.37000	96.31561	11.37000	96.28667				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	100.51490				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	100.78909				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	101.58563				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	99.97854				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	99.81113				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	101.96104	8.80500	101.96244				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	100.69060				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	99.97833				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	119.55625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72318				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.73637				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	100.78734				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	102.79355				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	103.91979				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	103.91979				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	103.91979				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	100.80215				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	100.00000				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	100.51490				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	107.86823				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	108.03115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.89021				0.00	180,000,000	90,000,000
Total CLN339 SPOT										0.00	180,000,000	90,000,000
Total For CLN339										0.00	180,000,000	90,000,000
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91606				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.51796				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01959				0.00	0	200,000,000
Total CLN342 SPOT										0.00	0	200,000,000
Total For CLN342										0.00	0	200,000,000
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.83642				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.63788				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.76274				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.89131				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.48944				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50269				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	99.88526				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	101.54055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	101.54055				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	101.13742				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	101.04070				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	101.65757				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	101.60298				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	99.84808				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	99.97868				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	100.62708				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	100.62179	10.55000	103.49609				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			10.03000	103.79724	10.03000	106.66882				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	102.57847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.99397				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.17000	105.30334	12.17000	108.82698				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	102.07882				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			12.20000	108.63237	12.20000	108.55803				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			10.63000	102.33954	10.63000	102.27413				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	102.07882				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	99.88666				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	100.83995				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	100.77241				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.04823				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	100.69060				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	100.53748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.56000	104.52564	9.56000	104.46059			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.64710			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.76537			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	101.86101	10.55000	103.52501			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	101.36469	11.00000	97.84435			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN380 On 21/07/2015 Spot Bond			100.00000	44.83793	100.00000	44.64075		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total CLN381 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For CLN381								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
CLN42 On 18/04/2028 Spot Bond			7.01000	38.80890	7.01000	39.42738		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	159.31487		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			8.52000	98.90608	8.52000	137.31656		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			8.13500	34.07807	8.13500	149.77669		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			8.13500	34.49684	8.13500	150.10714		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	91.28874				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	91.21425				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.26556				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.26556				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	100.72433				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	100.67595				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	100.68551				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	100.70381				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	99.97854				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	100.63856				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	100.67296				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	100.66856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.65757			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.33523			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.16080			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.08500	109.55675	9.08500	107.09155			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.79000	101.83800	8.79000	101.81406		113,391,000,000.00	12,900,000	742,900,000	
Total COJ04 SPOT								113,391,000,000.00	12,900,000	742,900,000	
Total For COJ04								113,391,000,000.00	12,900,000	742,900,000	
COJ05 On 05/06/2023 Spot Bond			10.17000	113.27975	10.17000	113.24905		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			8.43500	104.31980	8.43500	104.29625		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			9.76000	108.46016	9.76000	108.43207		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.81000	103.50910	9.81000	103.48201		0.00	0	300,000,000	
Total COJG01 SPOT								0.00	0	300,000,000	
Total For COJG01								0.00	0	300,000,000	
COT01 On 03/04/2023 Spot Bond			10.16000	96.76628	10.16000	96.74008		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.86500	98.37757	10.86500	98.34913		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			10.86500	91.26628	10.86500	91.23991		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23495				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	101.13885				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.01517				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	102.09255				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			11.08000	100.09357	11.08000	100.16544				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	12.39191	100.00000	12.36189				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	3.82465	100.00000	3.80573				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	13.73478	100.00000	13.66313				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	99.96984				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			8.11500	98.68542	8.11500	98.66410				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.95311				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	100.81920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.03659				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	76.58152	100.00000	76.42649				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	100.86045				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	101.33027				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	100.87755				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC05 On 15/08/2014 Spot Bond				100.00000	0.00000	100.13425				0.00	0	0
Total DLTC05 SPOT										0.00	0	0
Total For DLTC05										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	100.15161				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	100.25767				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.91431				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.93169				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	100.56083				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			8.76000	102.22560	8.76000	102.20166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.31500	114.91518	7.31500	114.89263			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			8.42000	108.81347	8.42000	108.78868		322,486,000,000.00		38,300,000	3,720,000,000
Total DV22 SPOT								322,486,000,000.00		38,300,000	3,720,000,000
Total For DV22								322,486,000,000.00		38,300,000	3,720,000,000
DV23 On 27/02/2023 Spot Bond			8.91000	110.46734	8.91000	110.44074		48,114,000,000.00		5,400,000	3,870,000,000
Total DV23 SPOT								48,114,000,000.00		5,400,000	3,870,000,000
Total For DV23								48,114,000,000.00		5,400,000	3,870,000,000
DV24 On 18/02/2024 Spot Bond			9.01000	108.43639	9.01000	108.40999		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV29 On 18/02/2029 Spot Bond			9.48500	109.11375	9.48500	109.08583		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00:On 09/12/2014 Spot Bond				100.00000	0.00000	100.74612		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	100.48554		0.00		0	0
Total DVC004 SPOT								0.00		0	0
Total For DVC004								0.00		0	0
DVC00:On 23/06/2015 Spot Bond				100.00000	0.00000	100.49945		0.00		0	0
Total DVC005 SPOT								0.00		0	0
Total For DVC005								0.00		0	0
DVC00:On 29/06/2015 Spot Bond				100.00000	0.00000	100.39853		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	101.15979		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	100.61454		0.00		0	0
Total DVF17 SPOT								0.00		0	0
Total For DVF17								0.00		0	0
E170 On 01/08/2020 Spot Bond			8.07000	125.18234	8.07000	125.15499		0.00		0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.96920				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	102.90457	0.10000	134.61686				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			1.95500	123.39550	1.95500	123.37072		32,062,000,000,000.00		16,400,000,000	10,400,000,000	
Total EL28 SPOT								32,062,000,000,000.00		16,400,000,000	10,400,000,000	
Total For EL28								32,062,000,000,000.00		16,400,000,000	10,400,000,000	
EL29 On 19/11/2029 Spot Bond			1.97500	110.63048	1.97500	110.60820				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.11000	108.70676	2.11000	108.68439				0.00	0	10,000,000,000
Total EL30 SPOT										0.00	0	10,000,000,000
Total For EL30										0.00	0	10,000,000,000
EL31 On 02/06/2031 Spot Bond			2.12000	101.60063	2.12000	101.57976				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			9.66000	103.89152	9.66000	103.86445				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			9.51000	109.73388	9.51000	109.70618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.91500	102.98818	9.91500	102.96111				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			10.17500	94.18520	10.17500	97.03205				0.00	0	550,000,000
Total EMM04 SPOT										0.00	0	550,000,000
Total For EMM04										0.00	0	550,000,000
EMM05 On 17/04/2029 Spot Bond			10.33500	105.30144	10.33500	104.33700		24,804,000,000,000.00		2,400,000,000		5,866,666,200
Total EMM05 SPOT								24,804,000,000,000.00		2,400,000,000		5,866,666,200
Total For EMM05								24,804,000,000,000.00		2,400,000,000		5,866,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.26458				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	101.08356				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	100.69987				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	101.34571				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	101.14951				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	101.15833				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	84.05365	100.00000	83.86686				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207U On 14/08/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	60.72733	100.00000	60.53773				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	94.31525	100.00000	94.07216				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	130.69562	3.00000	130.66566				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			11.49500	101.99013	11.49500	101.95916				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	103.72133				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	99.86173				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.67008				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			9.96000	98.48774	9.96000	98.46159				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	100.38491				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.18427				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	101.45650				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	101.34318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.33493			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	101.48261			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	101.46700			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	101.24724			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	101.79370			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	101.23800			0.00	0	100,000,000
Total ERSA14 SPOT									0.00	0	100,000,000
Total For ERSA14									0.00	0	100,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.29088			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	101.22742			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	101.27149			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.89500	103.95352	6.89500	103.93426			0.00	0	300,000,000
Total ES15 SPOT									0.00	0	300,000,000
Total For ES15									0.00	0	300,000,000
ES18 On 20/04/2018 Spot Bond			7.77000	107.08202	7.77000	107.05972		15,580,986,750,000.00	2,005,275,000	6,509,075,000	
Total ES18 SPOT								15,580,986,750,000.00	2,005,275,000	6,509,075,000	
Total For ES18								15,580,986,750,000.00	2,005,275,000	6,509,075,000	
ES23 On 25/01/2023 Spot Bond			8.46000	109.15269	8.46000	109.12770		382,410,612,000.00	45,202,200	3,497,235,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									382,410,612,000.00	45,202,200	3,497,235,700
Total For ES23									382,410,612,000.00	45,202,200	3,497,235,700
ES26 On 02/04/2026 Spot Bond			8.72500	96.04784	8.72500	96.02543			444,102,500,000.00	50,900,000	4,057,600,000
Total ES26 SPOT									444,102,500,000.00	50,900,000	4,057,600,000
Total For ES26									444,102,500,000.00	50,900,000	4,057,600,000
ES33 On 15/09/2033 Spot Bond			9.33000	86.43970	9.39500	85.91742			595,254,000,000.00	63,800,000	118,963,700,000
Total ES33 SPOT									595,254,000,000.00	63,800,000	118,963,700,000
Total For ES33									595,254,000,000.00	63,800,000	118,963,700,000
ES42 On 25/04/2042 Spot Bond			9.57500	91.65214	9.57500	91.62873			0.00	0	12,000,000,000
Total ES42 SPOT									0.00	0	12,000,000,000
Total For ES42									0.00	0	12,000,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.31684			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	101.36031			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	101.16532			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.02034			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	100.53055			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	101.00443			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	100.23614			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	102.46340			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	12.50341	100.00000	12.47312			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.16798	100.00000	12.13850				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	100.68675				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	100.71468				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.77033				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.82573				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			6.73500	103.46902	6.73500	103.45012				0.00	0	850,000,000
Total FRB03 SPOT										0.00	0	850,000,000
Total For FRB03										0.00	0	850,000,000
FRB05 On 21/12/2018 Spot Bond			9.38000	97.60810	9.38000	97.58365				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.74918				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	100.74911				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	99.93960				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	104.48420				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	101.10295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12194				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			10.26000	99.60775	10.26000	100.08250				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			11.18000	103.82195	11.18000	103.79110				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.29242				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			2.15000	129.07500	2.15000	129.94091				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			2.09000	129.58195	2.09000	275.24287				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.25500	104.47522	2.25500	109.93034				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			2.50500	101.90309	2.50500	157.71720				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			2.29500	118.41454	2.29500	212.97945				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			7.74500	110.94318	7.74500	110.92027				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			7.87600	61.76242	7.87600	61.09728				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			9.47000	39.50081	9.47000	38.59246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.71000	38.20331	9.71000	37.29191				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	65.60060	100.00000	65.47614				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	67.86080	100.00000	67.73205				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	101.79486				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	101.74544				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	101.74544				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.35579				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	101.71608				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.81078				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 15/06/2016 Spot Bond				100.00000	0.00000	100.97741				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.69848				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.76935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.06008	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.06008	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	100.96324				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77856				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74077				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81894				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76537				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.04828	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.81541				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.01025				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.97976				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	14.72462	100.09221	14.68892				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	100.69235				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	111.48508				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	100.80706				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	100.90543				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	101.60635				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	104.18851				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	100.75198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.76064				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.69238				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.72581				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.95797				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.71261				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.32252	13.22500	58.30191				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	100.67032				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	100.67121				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	100.97463				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	100.70292				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			3.50000	94.56978	3.50000	97.84037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.73461				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	100.73461				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	103.36949				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	100.51490				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	98.78213				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	98.28471				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	100.69060				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	100.67385				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	101.97275				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	100.79348				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	101.47379				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	101.95153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	99.87832				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.91431				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.71878				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	100.91344				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				100.00000	0.00000	100.66591				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 07/03/2017 Spot Bond				100.00000	0.00000	102.16282				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.72581				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	100.72581				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				100.00000	0.00000	100.66690				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				100.00000	0.00000	100.40204				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.00000	0.00000	100.42476				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.00000	0.00000	100.69987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.26798				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	100.76802				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	100.24951				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	100.68229				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.22942				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.23006				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.02710				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.01696				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.02710				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.01655				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.68827				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.00499	8.75000	101.85156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.66945				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.30999	100.00000	9.27010				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	8.49384	100.00000	8.45745				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 22/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC29 On 20/06/2015 Spot Bond				100.00000	0.00000	100.75453				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	100.75024				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	100.93687				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	99.87567				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.39000	119.18454	3.39000	121.21387				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	100.76406				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.77183				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC68 On 31/01/2022 Spot Bond			3.37000	109.60291	3.37000	121.37456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.68000	99.72917	1.68000	126.90142				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			3.39000	106.77944	3.39000	121.21387				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	103.15686	2.66000	126.12003				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	104.02869	2.73000	131.53672				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	102.07402				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	95.60390				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.07370				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	101.09257				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.66382				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	100.75891				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	102.82711				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	100.88655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85381				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	100.74604				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	100.99819				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	100.74516				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	102.60425				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	92.22515				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	92.04729				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	100.64315				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	9.83067	100.00000	9.80686				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	23.79059	100.00000	23.73295				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	56.53085	100.00000	56.35436				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	148.73227	4.80000	148.69111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	100.69433				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	101.67492				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.71588				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	103.10755				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	100.73245				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	100.59450				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	100.64003				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.17300	81.89552	2.17300	97.87200				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			2.46500	99.53479	2.46500	130.88029				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.01746				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.00000	10.38000	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 FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.00000	10.38000	100.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	101.41816				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.99198				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.60500	97.25685	2.60500	105.60109				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.60500	203.30800	2.60500	203.64214				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.57500	106.15872	2.57500	106.17209				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.31512				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.63500	202.43482	2.63500	202.76537				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	102.17888				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			2.35500	108.81051	2.35500	108.89981				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			2.66500	104.30090	2.66500	104.47012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44371				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.60000	124.67657	2.60000	264.82343				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.10000	129.48357	2.10000	275.03390				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.82000	122.62950	2.82000	260.47528				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			2.52000	102.88091	2.52000	128.43613				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	99.88371				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			2.05000	132.54286	2.05000	126.80094				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.02023				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.31280				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	101.62501				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			2.44500	105.53775	2.44500	105.51505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	18.79051	104.97509	18.74297				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	22.87849	101.07593	22.82254				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	15.31784	100.44759	15.28058				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	21.29864	100.76967	21.24669				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.12500	115.06860	2.12500	115.04494				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21500	97.94794	2.21500	110.34560				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	98.49945				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24500	97.67134	2.24500	110.03399				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.26593				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.30000	127.53456	2.30000	343.22275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.61236			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	101.52150			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	101.44867			0.00	0	0
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.16731			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	101.05645			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	100.27417			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			5.73000	103.59945	5.73000	103.58330			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			6.70500	104.36829	6.70500	104.34959			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			7.61500	103.55998	7.61500	103.53895			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.87000	104.71197	7.87000	104.69000			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			8.09000	110.46578	8.09000	110.44185			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.60000	103.34284	8.60000	103.31920		120,400,000,000.00		14,000,000	770,000,000

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 FRX19 SPOT										120,400,000,000.00	14,000,000	770,000,000
Total For FRX19										120,400,000,000.00	14,000,000	770,000,000
FRX20 On 01/10/2020 Spot Bond			8.77000	102.58528	8.77000	102.56123				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			9.34000	93.77545	9.34000	93.77545				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			9.43500	109.82667	9.43500	109.79901				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.74500	100.21505	9.74500	101.15405				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			10.02500	99.77079	10.02500	99.74385				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			10.21000	81.53081	10.21000	81.50862				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	100.56857				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	100.59027				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.59894				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	100.62055				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	100.65517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.68112				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	100.79341				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	101.06457				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	101.12124				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	101.17263				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	101.18467				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	101.21894				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	101.27039				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	101.31325				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.50172				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	100.46639				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	100.76877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.19000	103.33872	9.19000	103.31335				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	101.29322				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	99.91854				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRB96 On 27/10/2014 Spot Bond			100.00000	99.09584	100.00000	100.00000				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										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	99.96202				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	99.96121				0.00	400,000,000	200,000,000
Total GRH1A2 SPOT										0.00	400,000,000	200,000,000
Total For GRH1A2										0.00	400,000,000	200,000,000
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.95962				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.95765				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	99.95491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86784				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	102.21701				0.00	0	600,000,000
Total GRT02 SPOT										0.00	0	600,000,000
Total For GRT02										0.00	0	600,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.13928				0.00	0	20,000,000
Total GRT03 SPOT										0.00	0	20,000,000
Total For GRT03										0.00	0	20,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.98456				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	100.32177				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	100.82017				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	101.30921				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	100.55361				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
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	101.02093				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	100.47927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.60908				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	99.93029				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	100.49120				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	100.77923				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	101.61007				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	99.80919				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	101.46179				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	101.24619				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.01905				0.00	0	60,000,000
Total HMS1B8 SPOT										0.00	0	60,000,000
Total For HMS1B8										0.00	0	60,000,000
HMS1B On 19/07/2015 Spot Bond			8.11273	100.53973	8.11273	100.08688				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.02001				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			8.46542	100.54079	8.46542	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	100.02124				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.91564	100.54447	8.91564	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.02275				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.02467			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.15720			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.16270			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	101.59868			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			9.22000	105.75079	9.22000	105.72446			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.16000	107.23691	8.16000	107.21322		164,832,000,000.00	20,200,000	2,140,200,000	
Total HWAY20 SPOT								164,832,000,000.00	20,200,000	2,140,200,000	
Total For HWAY20								164,832,000,000.00	20,200,000	2,140,200,000	
HWAY2 On 07/12/2023 Spot Bond			1.88000	131.66881	1.88000	279.67553		0.00	0	9,700,000,000	
Total HWAY23 SPOT								0.00	0	9,700,000,000	
Total For HWAY23								0.00	0	9,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.90000	134.44110	1.90000	285.56411		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			9.35500	98.85797	9.35500	98.83300		512,654,000,000.00	54,800,000	3,118,400,000	
Total HWAY34 SPOT								512,654,000,000.00	54,800,000	3,118,400,000	
Total For HWAY34								512,654,000,000.00	54,800,000	3,118,400,000	
HWAY3 On 31/07/2035 Spot Bond			9.38500	98.57117	9.38500	98.54620		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	54.66520	100.00000	54.53277		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	14.19180	100.00000	14.15742			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	83.99724	100.00000	83.80805			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	38.06748	100.00000	37.97526			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	19.43144	100.00000	19.38438			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	15.67565	100.00000	15.63767			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	58.01280	100.00000	57.87226			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			1.63000	116.62328	1.60500	116.87784		106,928,000,000,000.00	65,600,000,000	92,866,664,000	
Total I2025 SPOT								16,928,000,000,000.00	65,600,000,000	92,866,664,000	
Total For I2025								16,928,000,000,000.00	65,600,000,000	92,866,664,000	
I2038 On 31/01/2038 Spot Bond			1.85500	121.05292	1.84500	121.25239		115,288,250,000,000.00	62,150,000,000	120,852,648,600	
Total I2038 SPOT								15,288,250,000,000.00	62,150,000,000	120,852,648,600	
Total For I2038								15,288,250,000,000.00	62,150,000,000	120,852,648,600	
I2046 On 31/03/2046 Spot Bond			1.91500	121.71156	1.91500	121.68722		68,940,000,000,000.00	36,000,000,000	75,049,966,500	
Total I2046 SPOT								8,940,000,000,000.00	36,000,000,000	75,049,966,500	
Total For I2046								8,940,000,000,000.00	36,000,000,000	75,049,966,500	
I2050 On 31/12/2050 Spot Bond			1.98500	127.71255	1.98500	127.68681		248,125,000,000.00	125,000,000	24,605,103,000	
Total I2050 SPOT								248,125,000,000.00	125,000,000	24,605,103,000	
Total For I2050								248,125,000,000.00	125,000,000	24,605,103,000	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.55000		0.00	5,200,000	2,600,000	
Total IBC01 SPOT								0.00	5,200,000	2,600,000	
Total For IBC01								0.00	5,200,000	2,600,000	
IBL11 On 12/03/2015 Spot Bond			7.63500	105.38257	7.63500	105.36112		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.38700				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	101.49461				0.00	0	0
Total IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.13500	105.41969	8.13500	105.39685				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			8.09000	109.40683	8.09000	109.38326				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	101.21236				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	119.42103	4.65000	119.38822				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.95500	104.12200	7.95500	104.09956				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	101.45480				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	101.54001				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	102.41090	1.50000	128.12720				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.12000	104.29867	2.12000	130.20605				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	100.73429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.61125			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			8.21000	104.39934	8.21000	104.37640			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.14760			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	102.27698			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	101.60281			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.81000	97.77777	8.81000	97.75474			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			9.26000	91.66764	9.26000	91.64510		60,190,000,000.00	6,500,000	6,500,000	
Total IBL46 SPOT								60,190,000,000.00	6,500,000	6,500,000	
Total For IBL46								60,190,000,000.00	6,500,000	6,500,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.95748			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.29000	99.24066	8.29000	99.21863			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			9.31000	98.82485	9.31000	103.31491			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.84288			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	99.83806			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.89500	98.65894	7.89500	98.63784				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			8.59000	98.22091	8.59000	98.19810				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	99.81975				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	101.29092				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.86000	105.26018	7.86000	105.23776				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			8.55000	106.41115	8.55000	106.38655				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			9.66000	108.06685	9.66000	108.03868				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	100.41881				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	99.96555				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	0.00468	100.00000	0.00467				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	99.99985				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	99.99990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			8.91000	99.38688	8.91000	99.36321				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	101.29011	5.00000	101.27644				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	101.29011	5.00000	101.27644				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	99.89092	5.00000	99.87729				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	101.29011	5.00000	101.27644				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	101.41985	4.00000	101.40893				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	101.18784				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	101.13771				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	100.58195				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	35.61069	100.00000	100.00000				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	35.40979	100.00000	100.00000				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	35.40979	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 IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	108.91462	9.20000	108.88785				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.48475				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	100.48475				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	101.45655				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.01676	100.00000	7.99734				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	99.98304				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	101.43382				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	101.30798				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			8.88500	103.13314	8.88500	103.10878				0.00	0	14,900,000,000
Total IN04 SPOT										0.00	0	14,900,000,000
Total For IN04										0.00	0	14,900,000,000
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.05101				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	100.72861				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.05643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.13022	100.00000	10.10568				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	56.53085	100.00000	56.35436				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	87.95181	100.00000	87.74038				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	67.46765	100.00000	67.34317				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	81.19501	100.00000	81.19500				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	99.85234	100.00000	99.58392				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	98.00323	100.00000	97.74464				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	96.22727	100.00000	95.97798				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	94.50893	100.00000	94.26845				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	97.56097	100.00000	96.77420				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	93.92538	100.00000	93.22963				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	89.26241	100.00000	88.63380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	92.16518	100.00000	91.60320				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	85.77992	100.00000	85.18007				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
INA430 On 22/07/2014 Spot Bond			5.90000	97.13453	5.90000	99.91924				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			5.90000	99.79030	5.90000	99.69382				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			5.90000	99.67775	5.90000	99.58148				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			6.00000	99.44420	6.00000	99.34676				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			6.00000	99.21714	6.00000	99.12014				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			6.10000	98.74579	6.10000	98.64812				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			6.10000	98.63185	6.10000	98.53440				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.54633				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.06911	102.26825	11.06911	101.61793				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			11.06911	100.58333	11.06911	100.59870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.66644				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	101.18145				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.65350				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	101.95889	6.50000	101.94107				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	100.75659				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	100.42485				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	89.67719				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	100.69292				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.16535				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	100.66138				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.09378				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	100.55811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.55369				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.36419				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	101.24466				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	101.11635				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	101.10327				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	100.94594				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	102.07781				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.15397				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	101.01260				0.00	0	0
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	100.49610				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.13628				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.60019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.94005				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	101.46795				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	98.15022				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.43982				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.16217				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.16432				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			8.64500	102.77454	8.64500	102.75078				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	100.41658				0.00	0	70,000,000
Total IPF07 SPOT										0.00	0	70,000,000
Total For IPF07										0.00	0	70,000,000
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.42683				0.00	0	0
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	100.43368				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.13376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.46000	101.15991	9.46000	101.13451				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.75231				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			8.69000	106.05978	8.69000	106.03526				0.00	0	1,250,000,000
Total IPL6 SPOT										0.00	0	1,250,000,000
Total For IPL6										0.00	0	1,250,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.30132				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.24766				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	101.58977				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	101.41281				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	100.67862				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			8.81500	102.36720	8.81500	102.34308				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	102.52053				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.07611				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			3.21000	96.88723	3.21000	120.95364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.68500	138.09488	3.68500	138.09488			1,105,500,000,000.00	300,000,000	150,000,000
Total IV019 SPOT									1,105,500,000,000.00	300,000,000	150,000,000
Total For IV019									1,105,500,000,000.00	300,000,000	150,000,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.45572			0.00	0	500,000,000
Total IV022 SPOT									0.00	0	500,000,000
Total For IV022									0.00	0	500,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.25010			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.12829			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	100.90832			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	100.56664			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			3.60500	96.05226	3.60500	96.89099			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			3.60500	95.97219	3.60500	102.61926			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	100.98117			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	101.65755			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.72861			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			10.43000	113.18474	10.43000	113.15348			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.96027			0.00	0	1,340,000,000
Total IV09 SPOT									0.00	0	1,340,000,000
Total For IV09									0.00	0	1,340,000,000
IV19A On 31/03/2028 Spot Bond			3.78500	136.56751	3.78500	136.56751		30,280,000,000,000.00	8,000,000,000	15,000,000,000	
Total IV19A SPOT								10,280,000,000,000.00	8,000,000,000	15,000,000,000	
Total For IV19A								10,280,000,000,000.00	8,000,000,000	15,000,000,000	
IV430U On 24/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			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	97.48742	100.00000	97.23155			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	95.72998	100.00000	95.48325			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	92.54412	100.00000	91.86861			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	92.30769	100.00000	91.60305			0.00	0	0
Total IV440U SPOT									0.00	0	0
Total For IV440U									0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	87.34259	100.00000	86.83771			0.00	0	0
Total IV442U SPOT									0.00	0	0
Total For IV442U									0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	83.92695	100.00000	83.46069			0.00	0	0
Total IV443U SPOT									0.00	0	0
Total For IV443U									0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.00817			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.00956			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	101.13217			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA430 On 24/07/2014 Spot Bond			5.90000	99.98384	5.90000	99.88698				0.00	0	0
Total IVA430 SPOT										0.00	0	0
Total For IVA430										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			5.90000	99.75812	5.90000	99.66170				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			6.00000	99.29811	6.00000	99.20096				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			6.00000	99.18478	6.00000	99.08785				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			6.10000	98.71321	6.10000	98.61560				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.10000	98.59935	6.10000	98.50196				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.52080				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.56463				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.32131				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	100.34370				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	101.28613				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	101.16758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30484				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	100.99480				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.16226				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.16334				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.16550				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.15578				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.01891				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	99.86700				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	100.66774				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	101.32719				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.04091				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	101.03006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.39515				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	100.23213				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	99.96364				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	99.88214				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	100.61861				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	100.44851				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	100.46038				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	100.46037				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.15000	105.47883	9.15000	100.69864				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.54708	100.00000	15.48863				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.37211	100.00000	9.33089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.09285			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	64.51430	100.00000	64.35801			0.00	0	0
Total IVF57U SPOT									0.00	0	0
Total For IVF57U									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.60082			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	81.44326	100.00000	81.26620			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	100.62577			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	24.43387	100.00000	24.37467			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.15004			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	94.35897	100.00000	94.11765			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	92.49917	100.00000	92.27077			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	65.27355	100.00000	65.11369			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	74.57651	100.00000	74.43502			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	66.11903	100.00000	65.95886			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	59.52133	100.00000	59.37714				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	100.80569				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.83632				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.59283				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	97.18310	100.00000	96.84211				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	103.29854				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	102.01898				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			8.51500	142.23286	8.51500	142.20063				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	100.90711				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	100.64938				0.00	400,000,000	200,000,000
Total LBK03 SPOT										0.00	400,000,000	200,000,000
Total For LBK03										0.00	400,000,000	200,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.10598				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.07148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.82757			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.79000	100.43433	8.79000	100.41047		338,415,000,000.00		38,500,000	1,340,000,000
Total LGL02 SPOT								338,415,000,000.00		38,500,000	1,340,000,000
Total For LGL02								338,415,000,000.00		38,500,000	1,340,000,000
LGL03 On 03/04/2018 Spot Bond			8.94000	72.37469	8.94000	98.25651		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			9.41000	102.90180	9.41000	102.87567		45,168,000,000.00		4,800,000	4,800,000
Total LGL04 SPOT								45,168,000,000.00		4,800,000	4,800,000
Total For LGL04								45,168,000,000.00		4,800,000	4,800,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.14807		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			10.63500	101.22786	10.63500	101.19921		0.00		0	1,040,000,000
Total LHL02 SPOT								0.00		0	1,040,000,000
Total For LHL02								0.00		0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.25309		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	101.29630		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	101.38294		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	101.48683		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	100.23461		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	98.64562		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96780				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	99.51394				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.23649				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	72.13439	100.00000	71.99211				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	94.35897	100.00000	94.11765				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	102.53651				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	100.51774				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	87.82816	100.00000	87.61905				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	98.38275	100.00000	98.11828				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				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	101.15362				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	100.35743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF027 On 16/04/2015 Spot Bond				100.00000	0.00000	100.32658				0.00	0	0
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	100.93582				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	101.39827				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	100.69612				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	100.71954				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	101.05231				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	101.21144				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	101.39063				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	100.12139				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	100.11697				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	88.37772	100.00000	88.16425				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	64.86584	100.00000	64.70869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	22.60916	100.00000	22.55439			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	55.19814	100.00000	55.06442			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			8.73000	103.55719	8.73000	103.53301		29,682,000,000.00		3,400,000	120,000,000
Total MBSA01 SPOT								29,682,000,000.00		3,400,000	120,000,000
Total For MBSA01								29,682,000,000.00		3,400,000	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.62000	103.47350	8.62000	103.44964		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	100.83726		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	100.77919		0.00		0	0
Total MCB5M SPOT								0.00		0	0
Total For MCB5M								0.00		0	0
MCB6N On 13/01/2015 Spot Bond			100.00000		0.00000	100.15138		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	101.99755		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	102.01179		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	102.08296		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	100.31527		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	100.32960		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.02500	103.65793	8.02500	103.63565				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.80000	102.40189	8.80000	102.37792				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			9.58500	102.70620	9.58500	102.68008				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			6.39500	102.03287	6.39500	102.01544				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	100.59458				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	100.61624				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			9.61000	103.49215	9.61000	103.49215				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			7.63500	103.91899	7.63500	103.89783				0.00	0	4,990,000,000
Total MGL01 SPOT										0.00	0	4,990,000,000
Total For MGL01										0.00	0	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.08344				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			8.95000	100.84465	8.95000	100.82052				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	100.69541				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			9.46000	107.69321	9.46000	106.38675				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	14.89720	100.00000	14.86112				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.49193				0.00	0	0
Total MQB01 SPOT										0.00	0	0
Total For MQB01										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.65000	100.80060	8.65000	100.77727				0.00	0	60,000,000
Total MQB02 SPOT										0.00	0	60,000,000
Total For MQB02										0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.73500	101.74498	7.73500	101.72399				0.00	0	1,450,000,000
Total MTN03 SPOT										0.00	0	1,450,000,000
Total For MTN03										0.00	0	1,450,000,000
MTN04 On 13/07/2017 Spot Bond			8.59000	104.23592	8.59000	104.21211				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.98520	100.89771	6.96814				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.07656	100.61875	7.05933				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	101.31917				0.00	0	0

Contract 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	101.33795				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	101.34719				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	101.46027				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	101.59192				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.44770	100.00000	0.44661				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.44770	100.00000	0.44661				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			9.02500	97.02735	9.02500	97.00407				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			7.58500	98.72828	7.58500	98.70798				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			9.13000	100.34132	9.13000	100.31698				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.07003				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			8.91000	105.51210	8.91000	105.48710				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	101.23290				0.00	0	0

Contract 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			9.36000	105.62637	9.36000	105.60011				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	102.49489				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			9.11000	101.58585	9.11000	101.53613				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	101.30804				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	102.54949				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.22835				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.15068				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	100.58908				0.00	0	2,000,000,000
Total NBK18B SPOT										0.00	0	2,000,000,000
Total For NBK18B										0.00	0	2,000,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.47720				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.51910				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			7.33500	107.18240	7.33500	107.16143				0.00	0	670,000,000
Total NBK2A SPOT										0.00	0	670,000,000
Total For NBK2A										0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.24714				0.00	0	0

Contract 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			8.63000	115.43538	8.63000	115.40888			0.00	0	430,000,000
Total NBK3A SPOT									0.00	0	430,000,000
Total For NBK3A									0.00	0	430,000,000
NBK4 On 28/10/2024 Spot Bond			10.69000	35.25284	10.69000	35.25284			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			7.53500	104.00735	7.53500	103.98633			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.37882			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.02021			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			7.83500	105.42537	7.83500	105.40335		57,056,037,000,000.00	7,282,200,000	2,042,200,000	
Total NBK9A SPOT								57,056,037,000,000.00	7,282,200,000	2,042,200,000	
Total For NBK9A								57,056,037,000,000.00	7,282,200,000	2,042,200,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.56049			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	101.91677			0.00	0	0

Contract 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	101.46734				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	100.32223				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.15024				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.04915				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	90.83447				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	100.99451				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	99.94254				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	99.93724				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	99.86413				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.17834				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	87.10213				0.00	0	0

Contract 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	100.66463				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	101.43473				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	100.64435				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	100.60973				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	100.27058				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	100.58849				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	100.59616				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	100.59571				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	99.83776				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	100.69060				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.86000	105.54761	9.86000	108.44778				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	100.68618				0.00	0	0

Contract 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			9.89500	104.27188	9.89500	107.23845				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	100.69060				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	100.61825				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	100.59961				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	100.40475				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			8.58500	105.74464	8.58500	105.72048				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	99.92950				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.26733				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			10.01000	103.21218	10.01000	105.88816				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	100.33647				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	100.25954				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			12.04000	112.49185	12.04000	112.45612				0.00	0	0

Contract 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	111.71481				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.22146				0.00	0	200,000,000
Total NHM001 SPOT										0.00	0	200,000,000
Total For NHM001										0.00	0	200,000,000
NILB10 On 08/12/2016 Spot Bond			2.11000	166.80188	2.11000	166.76766				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			8.66000	103.15256	8.66000	103.12842				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	100.74353				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	100.73150				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.29000	106.69458	9.29000	106.86213				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	101.18035				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	101.33301				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	101.11392				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.15549				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.13057				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	100,000,000
Total For NQ1A18										0.00	0	100,000,000
NQ1B1 On 22/05/2020 Spot Bond			9.49000	106.70221	9.49000	108.06214				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	101.15554				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	101.18040				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	101.16379				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			9.69000	106.71005	9.69000	106.87383				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	101.21370				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	101.19701				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	101.20532				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	101.51211				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	101.41101				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	101.23022				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			8.49000	115.20245	8.49000	115.17628				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			8.86000	122.34713	8.86000	122.31832				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			2.00500	172.80883	2.00500	172.77385				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			9.23500	125.45999	9.23500	125.42905				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	101.74930				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	99.83326				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	100.53903				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	100.58918				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	101.08350				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	101.12155				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	101.28086				0.00	30,600,000	15,300,000
Total NYT101 SPOT										0.00	30,600,000	15,300,000
Total For NYT101										0.00	30,600,000	15,300,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.63622				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	17.89934	100.00000	17.85597				0.00	0	0

Contract 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	37.23734	100.00000	37.14712			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			6.86500	104.54642	6.86500	104.52714		27,460,000,000.00	4,000,000	4,000,000	
Total OML01 SPOT								27,460,000,000.00	4,000,000	4,000,000	
Total For OML01								27,460,000,000.00	4,000,000	4,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	16.45481	100.00000	16.41495			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	97.16000			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	57.71856	100.00000	57.57873			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	101.37859			0.00	0	0
Total PMM10 SPOT								0.00	0	0	
Total For PMM10								0.00	0	0	
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.00000			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	100.93667			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	100.84551			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	100.91714			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	100.81111			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	0.00000	99.83996			0.00	0	0

Contract 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			9.56000	101.86063	9.56000	101.80597			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	99.89419			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	99.89093			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.88946			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	99.88620			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	99.87219			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	99.86894			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	99.81523			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			6.63500	105.71231	6.63500	105.69328			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			6.25000	99.08381	6.25000	99.06701			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.93500	41.14433	7.93500	41.13558			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			6.58500	112.26548	6.63500	112.18808		769,327,485,104,000.00	268,690,582,400	1,692,128,189,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R157 SPOT									9,327,485,104,000.00	268,690,582,400	592,128,189,100
Total For R157									9,327,485,104,000.00	268,690,582,400	592,128,189,100
R158 On 15/09/2015 Spot Bond			6.63500	112.20798	6.63500	112.18808			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			6.53500	92.89121	6.53500	92.87498			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			6.63500	118.27437	6.63500	118.25339			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			6.46500	87.23272	6.46500	87.21763			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			8.05500	119.86738	8.11500	119.31783			124,227,489,250,000.00	1,008,594,350,000	1,611,267,220,000
Total R186 SPOT									124,227,489,250,000.00	1,008,594,350,000	1,611,267,220,000
Total For R186									124,227,489,250,000.00	1,008,594,350,000	1,611,267,220,000
R187P On 21/12/2026 Spot Bond			7.85500	38.42939	7.85500	38.42131			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.77500	35.94904	7.77500	35.94155			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			1.64000	284.84629	1.60000	285.66444			14,432,000,000,000.00	8,800,000,000	27,884,484,900
Total R197 SPOT									14,432,000,000,000.00	8,800,000,000	27,884,484,900
Total For R197									14,432,000,000,000.00	8,800,000,000	27,884,484,900
R201 On 21/12/2014 Spot Bond			5.83000	101.91690	5.88000	101.88030			0.00	0	63,367,500,000
Total R201 SPOT									0.00	0	63,367,500,000
Total For R201									0.00	0	63,367,500,000
R202 On 07/12/2033 Spot Bond			1.80500	228.82751	1.80500	228.78242			18,586,544,914,000.00	10,297,254,800	142,872,064,100
Total R202 SPOT									18,586,544,914,000.00	10,297,254,800	142,872,064,100
Total For R202									18,586,544,914,000.00	10,297,254,800	142,872,064,100
R2023 On 28/02/2023 Spot Bond			7.88500	102.20901	7.96000	101.72883			209,506,457,500,000.00	407,039,500,000	577,083,154,200
Total R2023 SPOT									209,506,457,500,000.00	407,039,500,000	577,083,154,200
Total For R2023									209,506,457,500,000.00	407,039,500,000	577,083,154,200
R203 On 15/09/2017 Spot Bond			7.03500	106.27650	7.09000	106.10040			050,658,959,000,000.00	149,347,400,000	964,744,229,200

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 R203 SPOT									0,658,959,000,000.00	149,347,400,000	064,744,229,200
Total For R203									0,658,959,000,000.00	149,347,400,000	064,744,229,200
R2030 On 31/01/2030 Spot Bond			8.52500	95.35403	8.52500	95.33204			383,544,012,500,000.00	44,990,500,000	554,123,100,000
Total R2030 SPOT									0,354,401,250,000.00	44,990,500,000	554,123,100,000
Total For R2030									0,354,401,250,000.00	44,990,500,000	554,123,100,000
R2032 On 31/03/2032 Spot Bond			8.68000	97.62969	8.68000	98.67431			500,888,080,000,000.00	57,706,000,000	131,900,000,000
Total R2032 SPOT									0,888,080,000,000.00	57,706,000,000	131,900,000,000
Total For R2032									0,888,080,000,000.00	57,706,000,000	131,900,000,000
R2037 On 31/01/2037 Spot Bond			8.78500	97.04008	8.78500	97.01703			947,023,000,000,000.00	107,800,000,000	102,507,600,000
Total R2037 SPOT									0,947,023,000,000.00	107,800,000,000	102,507,600,000
Total For R2037									0,947,023,000,000.00	107,800,000,000	102,507,600,000
R204 On 21/12/2018 Spot Bond			7.32500	103.19552	7.38000	102.96797			660,810,286,530,000.00	90,213,008,400	381,402,900,000
Total R204 SPOT									0,810,286,530,000.00	90,213,008,400	381,402,900,000
Total For R204									0,810,286,530,000.00	90,213,008,400	381,402,900,000
R2044 On 31/01/2044 Spot Bond			8.75000	97.39934	8.75000	97.07905			257,250,000,000,000.00	29,400,000,000	52,500,000,000
Total R2044 SPOT									0,257,250,000,000.00	29,400,000,000	52,500,000,000
Total For R2044									0,257,250,000,000.00	29,400,000,000	52,500,000,000
R2048 On 28/02/2048 Spot Bond			8.84500	102.41635	8.84500	102.39226			230,792,806,250,000.00	139,151,250,000	362,971,780,000
Total R2048 SPOT									0,792,806,250,000.00	139,151,250,000	362,971,780,000
Total For R2048									0,792,806,250,000.00	139,151,250,000	362,971,780,000
R207 On 15/01/2020 Spot Bond			7.55000	98.82893	7.61000	98.54630			695,115,950,000,000.00	356,969,000,000	629,802,939,000
Total R207 SPOT									0,695,115,950,000.00	356,969,000,000	629,802,939,000
Total For R207									0,695,115,950,000.00	356,969,000,000	629,802,939,000
R208 On 31/03/2021 Spot Bond			7.69500	97.21804	7.76000	96.87361			248,925,311,389,500.00	422,212,516,100	048,760,518,400
Total R208 SPOT									0,248,925,311,389.500	422,212,516,100	048,760,518,400
Total For R208									0,248,925,311,389.500	422,212,516,100	048,760,518,400
R209 On 31/03/2036 Spot Bond			8.64000	78.68639	8.70500	78.15375			426,389,344,000,000.00	280,832,100,000	436,057,247,100
Total R209 SPOT									0,426,389,344,000.000	280,832,100,000	436,057,247,100
Total For R209									0,426,389,344,000.000	280,832,100,000	436,057,247,100
R210 On 31/03/2028 Spot Bond			1.78500	171.28193	1.78500	171.24829			5,801,250,000,000.00	3,250,000,000	27,039,264,200
Total R210 SPOT									5,801,250,000,000.000	3,250,000,000	27,039,264,200
Total For R210									5,801,250,000,000.000	3,250,000,000	27,039,264,200
R211 On 31/01/2017 Spot Bond			0.80000	130.34190	0.80000	130.31975			10,244,000,000,000.00	12,805,000,000	95,612,587,800
Total R211 SPOT									10,244,000,000,000.000	12,805,000,000	95,612,587,800
Total For R211									10,244,000,000,000.000	12,805,000,000	95,612,587,800
R212 On 31/01/2022 Spot Bond			1.55000	135.36193	1.55000	135.33613			14,105,000,000,000.00	9,100,000,000	103,279,556,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 SPOT									14,105,000,000,000.00	9,100,000,000	103,279,556,900
Total For R212									14,105,000,000,000.00	9,100,000,000	103,279,556,900
R213 On 28/02/2031 Spot Bond			8.46000	89.84753	8.53500	89.22977			168,488,425,232,000.00	138,119,199,200	378,678,326,300
Total R213 SPOT									168,488,425,232,000.00	138,119,199,200	378,678,326,300
Total For R213									168,488,425,232,000.00	138,119,199,200	378,678,326,300
R214 On 28/02/2041 Spot Bond			8.78500	79.17985	8.78500	79.16135			341,056,605,000,000.00	152,653,000,000	625,959,667,300
Total R214 SPOT									341,056,605,000,000.00	152,653,000,000	625,959,667,300
Total For R214									341,056,605,000,000.00	152,653,000,000	625,959,667,300
R226C On 15/09/2014 Spot Bond			5.85000	99.14195	5.85000	99.12620			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			6.69500	95.83040	6.69500	95.81325			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			6.53500	92.89121	6.53500	92.87498			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			6.45500	90.06688	6.45500	90.05133			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			6.46500	87.23272	6.46500	87.21763			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			5.88500	97.62325	5.88500	97.60788			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			6.60500	94.24228	6.60500	94.22555			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			6.47500	91.39180	6.47500	91.37589			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			6.45500	88.55859	6.45500	88.54322			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			6.51500	85.66952	6.51500	85.65452			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.06500	81.69137	7.06500	81.67587				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.11500	78.77416	7.11500	78.75912				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			7.38500	75.29651	7.38500	75.28160				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			7.36500	72.67703	7.36500	72.66267				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			7.34500	70.16221	7.34500	70.14839				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			7.33500	67.71212	7.33500	67.69880				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			7.57000	64.44753	7.57000	64.43445				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			7.55000	62.17394	7.55000	62.16135				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			7.68000	59.39585	7.68000	59.38362				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			7.65000	57.32202	7.65000	57.31027				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			7.62000	55.33661	7.62000	55.32531				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			7.59000	53.43543	7.59000	53.42455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.55000	51.65884	7.55000	51.64838				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.51000	49.96061	7.51000	49.95055				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			8.05500	45.71254	8.05500	45.70268				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			8.01500	44.11905	8.01500	44.10958				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.97500	42.59752	7.97500	42.58842				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.93500	41.14433	7.93500	41.13558				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.89500	39.75603	7.89500	39.74762				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.85500	38.42939	7.85500	38.42131				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.81500	37.16136	7.81500	37.15358				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.77500	35.94904	7.77500	35.94155				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.18146				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	101.32811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.20641				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.04189				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	18.48782	100.00000	18.44304				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	6.85512	100.00000	6.83833				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	18.57569	100.00000	18.53069				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	100.90375				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	100.83130				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	101.34865				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	102.83456				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	100.49511				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	101.15126				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.07419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.71718				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.98021				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	101.60373				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	100.86043				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	100.35083				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.01845				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.09406				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	100.88996				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	101.97420				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	100.69712				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	99.73586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.76312				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	99.76312				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	100.73797				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	100.82171				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	101.18145				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	108.10193	12.35000	108.06615				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.01240				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	14.95802	100.00000	14.92179				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	101.49968				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.19576				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.02043				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	100.88473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.71233			0.00	0	0
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	100.60805			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	2.56330	100.00000	2.55716			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	13.95288	100.00000	13.91908			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	25.71064	100.00000	25.64836			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	11.41865	100.00000	11.33403			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	25.66638	100.00000	25.60420			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond			100.00000		0.00000	102.91115			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	99.66646			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			9.06000	107.02509	9.06000	106.99919		41,676,000,000.00	4,600,000	760,000,000	
Total RW21 SPOT								41,676,000,000.00	4,600,000	760,000,000	
Total For RW21								41,676,000,000.00	4,600,000	760,000,000	
RW23 On 10/12/2023 Spot Bond			9.21000	93.43036	9.21000	102.93068		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.68500	87.98911	9.68500	105.45321		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.28230				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.83500	108.00469	7.83500	107.98214				0.00	0	2,150,000,000
Total SBK12 SPOT										0.00	0	2,150,000,000
Total For SBK12										0.00	0	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.25044				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			9.14000	102.82559	9.14000	102.80048				0.00	0	1,500,000,000
Total SBK14 SPOT										0.00	0	1,500,000,000
Total For SBK14										0.00	0	1,500,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	99.97977				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	100.75698				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	99.83370				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	99.95761				0.00	43,000,000	21,500,000
Total SBK18 SPOT										0.00	43,000,000	21,500,000
Total For SBK18										0.00	43,000,000	21,500,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.95868				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			7.28500	103.42239	7.28500	103.40229				0.00	0	1,010,000,000
Total SBK7 SPOT										0.00	0	1,010,000,000
Total For SBK7										0.00	0	1,010,000,000
SBK9 On 10/04/2018 Spot Bond			8.88000	100.87302	8.88000	100.84908				0.00	0	2,360,000,000
Total SBK9 SPOT										0.00	0	2,360,000,000
Total For SBK9										0.00	0	2,360,000,000
SBN27 On 15/09/2015 Spot Bond			8.09500	110.54890	8.09500	110.52506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.95500	110.70636	7.95500	110.68289				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.88500	110.78521	7.88500	110.76193				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			8.49000	102.24579	8.49000	102.22269				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			8.03000	110.62196	8.03000	110.59829				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.99500	110.66133	7.99500	110.63776				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	100.68574				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	100.71322				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	100.39716				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			8.14000	105.03905	8.14000	105.01627				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.63078				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.58025				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	104.63380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.91000	107.27428	8.91000	107.24874			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.76500	103.82857	9.76500	103.80168			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.49385			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	101.55974			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	101.37874			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	104.15541			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.47000	102.98692	8.47000	102.96371		263,417,000,000.00	31,100,000	1,160,000,000	
Total SBS25 SPOT								263,417,000,000.00	31,100,000	1,160,000,000	
Total For SBS25								263,417,000,000.00	31,100,000	1,160,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	12.14843	100.00000	12.12124		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			9.50000	108.17130	9.50000	108.14357		0.00	0	2,500,000,000	
Total SBS27 SPOT								0.00	0	2,500,000,000	
Total For SBS27								0.00	0	2,500,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.16855		0.00	480,000,000	240,000,000	
Total SBS28 SPOT								0.00	480,000,000	240,000,000	
Total For SBS28								0.00	480,000,000	240,000,000	
SBS29 On 12/06/2019 Spot Bond			9.01000	99.71385	9.01000	99.68984		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			8.81500	96.83118	8.81500	96.80848		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.75125				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.76500	101.22083	9.76500	101.19446				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			9.46000	97.09848	9.46000	97.07410				0.00	0	0
Total SBS4 SPOT										0.00	0	0
Total For SBS4										0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.68500	107.15482	7.68500	107.13287				0.00	0	320,000,000
Total SBS9 SPOT										0.00	0	320,000,000
Total For SBS9										0.00	0	320,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13000	129.18896	2.13000	274.40812				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	102.54865	1.44500	128.29954				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	105.29000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.24122			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	14.71763	100.00000	14.68198			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				162.17504	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.07000	112.64231	2.07000	126.35756			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	101.95889	6.50000	101.94107			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	100.75437			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	100.45508			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	102.56377			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			9.12000	99.62856	9.12000	99.60429		9,120,000,000.00	1,000,000	260,000,000	
Total SHS05 SPOT								9,120,000,000.00	1,000,000	260,000,000	
Total For SHS05								9,120,000,000.00	1,000,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.75062		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	100.56279		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	100.59730		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.52948			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	99.91127			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	15.71372	100.00000	15.67565			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	100.81086			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	62.45850	100.00000	62.26350			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	100.70855			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	86.28842	100.00000	86.08491			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	22.22853	100.00000	22.17468			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	24.19050	100.00000	24.11498			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	22.82140	100.00000	22.71402			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			7.93500	107.38462	7.93500	107.36154		274,551,000,000.00	34,600,000	1,757,300,000	
Total SLI2 SPOT								274,551,000,000.00	34,600,000	1,757,300,000	
Total For SLI2								274,551,000,000.00	34,600,000	1,757,300,000	
SLI3 On 15/08/2023 Spot Bond			8.98000	102.07496	8.98000	102.82561		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.44000	102.38104	8.44000	102.35804			438,880,000,000.00	52,000,000	1,946,000,000
Total SNT01 SPOT									438,880,000,000.00	52,000,000	1,946,000,000
Total For SNT01									438,880,000,000.00	52,000,000	1,946,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.20359			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	101.22495			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	101.50979			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	101.23345			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	99.82226			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			8.19000	103.17180	8.19000	103.14918			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.19107			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	100.48838			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.11984			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			9.31000	96.67824	9.31000	96.65421			183,407,000,000.00	19,700,000	1,320,000,000
Total SSA06 SPOT									183,407,000,000.00	19,700,000	1,320,000,000
Total For SSA06									183,407,000,000.00	19,700,000	1,320,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.06950			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN001: On 26/03/2017 Spot Bond				100.00000	0.00000	100.56920				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN002: On 25/04/2017 Spot Bond				100.00000	0.00000	99.94053				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003: On 31/03/2021 Spot Bond			9.36800	89.28705	9.36800	89.26472				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004: On 31/03/2021 Spot Bond			9.43000	89.00909	9.43000	88.98669				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005: On 21/12/2014 Spot Bond			7.12500	101.38652	7.12500	101.36731				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006: On 15/01/2020 Spot Bond			8.87000	93.24337	8.87000	93.22139				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007: On 18/06/2017 Spot Bond				100.00000	0.00000	100.71577				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008: On 15/09/2017 Spot Bond			8.27000	102.84260	8.27000	102.81995				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009: On 31/01/2025 Spot Bond			2.35500	108.48608	2.35500	108.89981				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			8.33000	99.48972	8.33000	99.48972				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 19/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN013: On 26/08/2018 Spot Bond				100.00000	0.00000	101.52850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.53500	107.83632	9.53500	107.83632				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.94825				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	100.60724				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	100.67908				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.76500	80.24220	9.76500	80.24220				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	100.01900				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.10582				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.13549				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	100.00000				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	98.38275	100.00000	98.11828				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	99.68835				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	99.57414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.55768				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109E On 22/08/2014 Spot Bond				100.00000	0.00000	99.50861				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	99.44188				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	99.39257				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.21187				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	99.19674				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	99.09737				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	100.00000				0.00	0	0
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	100.00000				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	100.01634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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	99.96718				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	99.90143				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	99.90143				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	99.78647				0.00	0	0
Total SY1121 SPOT										0.00	0	0
Total For SY1121										0.00	0	0
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	99.68807				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	0.00000	99.68874				0.00	0	0
Total SY1123 SPOT										0.00	0	0
Total For SY1123										0.00	0	0
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.64317				0.00	0	0
Total SY1124 SPOT										0.00	0	0
Total For SY1124										0.00	0	0
SY1125 On 18/08/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			641,600,000,000.00	26,416,000,000	26,416,000,000	
Total SY1125 SPOT									1,600,000,000,000.00	26,416,000,000	26,416,000,000	
Total For SY1125									1,600,000,000,000.00	26,416,000,000	26,416,000,000	
SY1126 On 18/08/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			280,000,000,000.00	2,800,000,000	2,800,000,000	
Total SY1126 SPOT									10,000,000,000,000.00	2,800,000,000	2,800,000,000	
Total For SY1126									10,000,000,000,000.00	2,800,000,000	2,800,000,000	
SY1127 On 21/10/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0	
Total SY1127 SPOT									0.00	0	0	
Total For SY1127									0.00	0	0	
SY1128 On 18/08/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1128 SPOT										0.00	0	0
Total For SY1128										0.00	0	0
SY1129 On 21/08/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total SY1129 SPOT										0.00	0	0
Total For SY1129										0.00	0	0
SY1130 On 22/08/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total SY1130 SPOT										0.00	0	0
Total For SY1130										0.00	0	0
SY1131 On 20/08/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000				0.00	0	0
Total SY1131 SPOT										0.00	0	0
Total For SY1131										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.09500	109.92600	7.09500	109.90506				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.72500	104.72027	8.72500	104.69584				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	99.45356	100.00000	99.18256				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	29.82431	100.00000	29.75205				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond			100.00000		0.00000	100.06679				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	101.47717				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	101.10569				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	100.95362				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	101.07940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.57296				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	100.60330				0.00	893,000,000	446,500,000
Total TFS123 SPOT										0.00	893,000,000	446,500,000
Total For TFS123										0.00	893,000,000	446,500,000
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.38680				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	97.87944				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	97.70933				0.00	0	0
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	99.89758				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.88500	101.37285	7.88500	101.35120				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.09671				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09935				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	100.10441	7.83000	100.08352				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.09525				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	100.09856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.10357				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09525				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.09856				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	81.05124	7.16000	100.07650				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.10503				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.10450				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.11714				0.00	0	200,000,000
Total TH10C1 SPOT										0.00	0	200,000,000
Total For TH10C1										0.00	0	200,000,000
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.11543				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.16660				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.16079				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09512				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.11617	8.73000	100.06968				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09473				0.00	1,098,000,000	549,000,000
Total TH11A4 SPOT										0.00	1,098,000,000	549,000,000
Total For TH11A4										0.00	1,098,000,000	549,000,000
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09856				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			8.85000	93.47286	8.85000	97.91886				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09393				0.00	0	410,000,000
Total TH11A7 SPOT										0.00	0	410,000,000
Total For TH11A7										0.00	0	410,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.09856				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10530				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.10384				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	100.10331				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	100.11688				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	100.11635				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.15755				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.15807				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	100.15548				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.07379				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.84083	101.06155	5.82654				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.09473				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.27886				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.10662				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.11189				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.16712				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	100.45620				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.07217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.07325				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.07217				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.07325				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.07379				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.07153				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.07325				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.07915				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	100.07915				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.07915				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.08771				0.00	0	256,500,000
Total THE9C1 SPOT										0.00	0	256,500,000
Total For THE9C1										0.00	0	256,500,000
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.08985				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.08718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.12966				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	100.13230				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	100.13124				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			8.13500	105.48256	8.13500	105.45958				0.00	0	1,260,000,000
Total TL15 SPOT										0.00	0	1,260,000,000
Total For TL15										0.00	0	1,260,000,000
TL20 On 22/02/2020 Spot Bond			9.66000	87.16218	9.66000	87.10999				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.93000	105.51588	7.93000	105.49358			229,031,088,000,000.00	28,881,600,000	21,470,000,000	
Total TN17 SPOT									229,031,088,000,000.00	28,881,600,000	21,470,000,000	
Total For TN17									229,031,088,000,000.00	28,881,600,000	21,470,000,000	
TN20 On 17/09/2020 Spot Bond			9.11000	110.06525	9.11000	110.03861			85,634,000,000.00	9,400,000	8,000,000,000	
Total TN20 SPOT									85,634,000,000.00	9,400,000	8,000,000,000	
Total For TN20									85,634,000,000.00	9,400,000	8,000,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.66957	100.00000	0.66748			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			9.28000	111.58533	9.28000	111.55783			1,856,000,000,000.00	200,000,000	5,380,000,000	
Total TN23 SPOT									1,856,000,000,000.00	200,000,000	5,380,000,000	
Total For TN23									1,856,000,000,000.00	200,000,000	5,380,000,000	
TN25 On 19/08/2025 Spot Bond			9.45500	104.33229	9.45500	104.30566			0.00	0	17,000,000,000	
Total TN25 SPOT									0.00	0	17,000,000,000	
Total For TN25									0.00	0	17,000,000,000	
TN27 On 14/11/2027 Spot Bond			9.41500	97.80649	9.41500	97.78205			273,976,500,000.00	29,100,000	2,251,900,000	
Total TN27 SPOT									273,976,500,000.00	29,100,000	2,251,900,000	
Total For TN27									273,976,500,000.00	29,100,000	2,251,900,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.32009			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.22889				0.00	0	2,200,000,000
Total TNF18 SPOT										0.00	0	2,200,000,000
Total For TNF18										0.00	0	2,200,000,000
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	101.33441				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	101.34571				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	101.38099				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	101.38462				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.55872				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	101.91974				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	100.51978				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	100.28916				0.00	740,000,000	370,000,000
Total TPDA02 SPOT										0.00	740,000,000	370,000,000
Total For TPDA02										0.00	740,000,000	370,000,000
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.29524				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	100.23067				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	100.24641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.78606	10.00000	99.75935			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.79139	9.75000	99.76534			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.79556	100.00000	9.77029			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.91263			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	100.97055			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.00270			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	101.00912			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	101.18869			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	101.58370			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.87594			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	98.19232			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	97.99307			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15€ On 24/07/2014 Spot Bond				100.00000	0.00000	99.98449				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	96.97710				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	99.74288				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP15€ On 05/02/2015 Spot Bond				100.00000	0.00000	96.22418				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP15€ On 21/08/2014 Spot Bond				103.79467	0.00000	99.50910				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP16€ On 19/02/2015 Spot Bond				100.00000	0.00000	95.56456				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	95.80537				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	99.02530				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	95.62013				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	95.38894				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP16€ On 16/10/2014 Spot Bond				100.00000	0.00000	98.55393				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP16€ On 16/04/2015 Spot Bond				100.00000	0.00000	95.16057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	94.46067				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	94.18110				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	0.00000	97.08142				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	93.46474				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.73923	100.00000	13.70594				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	101.17476				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				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	101.64932				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	101.64991				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	101.62668				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	101.50711				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	101.14748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96455				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.68949				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	100.31233				0.00	0	0
Total TWC057 SPOT										0.00	0	0
Total For TWC057										0.00	0	0
TWC05 On 13/10/2014 Spot Bond			100.00000	84.19824	100.00000	100.00000				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.85605				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.08532				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	101.66618				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.96932				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			9.16000	111.64978	9.16000	111.62261				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.02067				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.36185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.43000	105.64546	9.43000	105.61901				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	100.45102				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	100.39265				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	101.46021				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	101.50921				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	101.51132				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.43127				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	100.44323				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			7.02500	111.17274	7.02500	111.15188				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.29000	238.61725	1.29000	238.57349				0.00	0	12,618,600,000
Total WS05 SPOT										0.00	0	12,618,600,000
Total For WS05										0.00	0	12,618,600,000
WSP1 On 28/05/2015 Spot Bond			6.95500	103.00920	6.95500	102.99006				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.59000	104.90299	7.59000	104.88175				0.00	0	4,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.93500	105.56878	7.93500	105.54646				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			8.23500	104.84510	8.23500	104.82211				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			8.30000	104.95156	8.30000	104.92837				0.00	0	2,500,000,000
Total WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.58500	94.10680	6.58500	94.09024				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			6.51500	92.35539	6.51500	92.33921				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			5.89500	97.94359	5.89500	97.92810				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.58500	94.09024	6.58500	94.07367				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			7.32500	68.85335	7.32500	68.83989				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	42.22486	100.00000	42.14474				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	22.35015	100.00000	22.30774				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										34,175,583,654,031,500.00	980,791,938,100	782,096,487,500
Total for SPOT :										34,175,583,654,031,500.00	980,791,938,100	782,096,487,500

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 Futures									34 175 583 746 505 000.00	980,791,938,892	782,096,885,985
Total Options									0.00	0	54,133
Grand Total:									34,175,583,746,505,100.00	980,791,938,892	782,096,940,118