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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2014

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 06/11/2014 Bond Future			123.62244	123.62244	123.62980	123.62980			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.62857	125.62857	125.63729	125.63729			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,639.80000	1.63980	1,632,440		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,629.80000	1.62980	1,622,440		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,619.80000	1.61980	1,612,440		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			362.71000	0.36271	371,430		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			372.71000	0.37271	381,430		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			352.71000	0.35271	361,430		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	06/11/2014	Bond Future			9.67677	82.45824	9.64174	82.71608			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.76671	83.78649	9.73042	84.04942			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.83708	81.48659	9.79952	81.75524			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,575.69000	4.57569	4,317,850		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			4,643.14000	4.64314	4,385,300		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			4,710.49000	4.71049	4,452,650		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,992.30000	1.99230	1,729,370		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			1,852.29000	1.85229	1,589,360		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,922.34000	1.92234	1,659,410		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	07/05/2015	Bond Future	9.75	Put			356.30000	0.35630	624,950		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			284.15000	0.28415	552,800		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			428.54000	0.42854	697,190		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			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	06/11/2014	Bond Future			117.79644	117.79644	117.80423	117.80423			0.00	0	0
I2025	On	05/02/2015	Bond Future			118.55385	118.55385	118.56295	118.56295			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			794.23000	0.79423	786,440		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			814.23000	0.81423	806,440		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			804.23000	0.80423	796,440		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	05/02/2015	Bond Future	119.00	Put			437.05000	0.43705	446,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			447.05000	0.44705	456,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			427.05000	0.42705	436,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	0
I2038	On	06/11/2014	Bond Future			122.20187	122.20187	122.20940	122.20940			0.00	0	2,062
I2038	On	05/02/2015	Bond Future			122.88653	122.88653	122.89519	122.89519			0.00	0	0
Total I2038 Future												0.00	0	2,062
I2038	On	06/11/2014	Bond Future	119.99	Call			2,219.40000	2.21940	2,211,870		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			2,209.40000	2.20940	2,201,870		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,199.40000	2.19940	2,191,870		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			94.81000	0.09481	103,470		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			104.81000	0.10481	113,470		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			114.81000	0.11481	123,470		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	2,062
I2046	On	06/11/2014	Bond Future			121.85840	121.85840	121.86573	121.86573			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			123.83600	123.83600	123.84447	123.84447			0.00	0	0
Total I2046 Future												0.00	0	5,348
I2046	On	06/11/2014	Bond Future	104.43	Call			17,435.73000	17.43573	17,428,400		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			17,425.73000	17.42573	17,418,400		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			17,415.73000	17.41573	17,408,400		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			145.53000	0.14553	154,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			155.53000	0.15553	164,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			165.53000	0.16553	174,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,348
I2050	On	06/11/2014	Bond Future			129.52726	129.52726	129.53483	129.53483			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			130.18426	130.18426	130.19346	130.19346			0.00	0	0
Total I2050 Future												0.00	0	2,800
I2050	On	06/11/2014	Bond Future	125.99	Call			3,544.83000	3.54483	3,537,260		0.00	0	0

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	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,534.83000	3.53483	3,527,260		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,524.83000	3.52483	3,517,260		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			203.46000	0.20346	194,260		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			193.46000	0.19346	184,260		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			183.46000	0.18346	174,260		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	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	06/11/2014	Bond Future			6.75296	107.53881	6.70227	107.58164		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			6.88462	109.27128	6.80929	109.31590		1.00	0.00	0	0
Total R157 Future												0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			485.47000	0.48547	519,160	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			61.39000	0.06139	52,050	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			478.73000	0.47873	512,220	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			57.91000	0.05791	48,980	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			492.26000	0.49226	526,160	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			59.63000	0.05963	50,490	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,164.85000	1.16485	1,123,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			26.55000	0.02655	29,700	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,170.21000	1.17021	1,128,700	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			26.11000	0.02611	29,220	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,159.48000	1.15948	1,118,060	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			26.99000	0.02699	30,190	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	0
R186	On	06/11/2014	Bond Future			8.32126	120.51119	8.28582	120.80876		8.89	660,160,298.82	5,478	52,331
R186	On	05/02/2015	Bond Future			8.38446	117.15547	8.34758	117.45901		9.59	0.00	0	540
R186	On	07/05/2015	Bond Future			8.42702	119.24199	8.38860	119.55245		9.59	0.00	0	0
Total R186 Future												660,160,298.82	5,478	52,871
R186	On	06/11/2014	Bond Future	9.17	Put			198.43000	0.19843	218,610	9.19	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.16	Call			1,547.66000	1.54766	1,412,720	8.77	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			2,097.79000	2.09779	1,935,040	8.82	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			1,978.60000	1.97860	2,113,420	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			2,662.39000	2.66239	2,827,010	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Call			3,213.98000	3.21398	3,008,660	8.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.53	Put			1,184.85000	1.18485	1,277,100	8.90	0.00	0	100
R186	On	06/11/2014	Bond Future	9.17	Call			7,318.45000	7.31845	7,041,060	9.19	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			588.38000	0.58838	519,800	8.64	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			4,775.72000	4.77572	5,004,710	8.64	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,477.18000	1.47718	1,346,220	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			2,712.72000	2.71272	2,879,330	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,512.16000	1.51216	1,379,210	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			2,612.67000	2.61267	2,775,300	8.77	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,178.01000	1.17801	1,245,840	9.82	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,947.41000	4.94741	4,737,730	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,773.15000	1.77315	1,867,010	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,000.25000	5.00025	4,789,480	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,746.68000	1.74668	1,839,450	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,053.04000	5.05304	4,841,180	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,720.23000	1.72023	1,811,910	9.71	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,389.41000	6.38941	6,153,700	9.82	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,346.47000	3.34647	3,195,330	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			4,476.10000	4.47610	4,635,420	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,384.13000	3.38413	3,231,940	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			4,431.75000	4.43175	4,590,020	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,309.04000	3.30904	3,158,950	9.50	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			4,520.76000	4.52076	4,681,130	9.50	0.00	0	0
Total R186 Option												0.00	0	11,910
Total For R186												660,160,298.82	5,478	64,781
R197	On	06/11/2014	Bond Future			288.46553	288.46553	288.48459	288.48459			0.00	0	908
R197	On	05/02/2015	Bond Future			287.14389	287.14389	287.16594	287.16594			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	285.00	Call			3,484.59000	3.48459	3,465,530		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			3,474.59000	3.47459	3,455,530		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,494.59000	3.49459	3,475,530		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	05/02/2015	Bond Future	288.99	Put			1,824.06000	1.82406	1,846,110		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			1,834.06000	1.83406	1,856,110		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,844.06000	1.84406	1,866,110		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 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 R197												0.00	0	908
R202	On	06/11/2014	Bond Future			231.71368	231.71368	231.72807	231.72807			11,585,684.00	50	47,022
R202	On	05/02/2015	Bond Future			232.28516	232.28516	232.30188	232.30188			0.00	0	0
Total R202 Future												11,585,684.00	50	47,022
R202	On	06/11/2014	Bond Future	227.01	Call			4,718.07000	4.71807	4,703,680		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,738.07000	4.73807	4,723,680		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			4,728.07000	4.72807	4,713,680		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			698.12000	0.69812	714,840		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			708.12000	0.70812	724,840		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			688.12000	0.68812	704,840		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												11,585,684.00	50	47,022
R2023	On	06/11/2014	Bond Future			8.12866	99.26890	8.09308	99.47802		7.48	0.00	0	11,612
R2023	On	05/02/2015	Bond Future			8.20016	100.86768	8.16284	101.08119		7.73	0.00	0	0
R2023	On	07/05/2015	Bond Future			8.24094	98.73405	8.20179	98.95258		8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.26662	100.60794	8.22596	100.82929		7.76	0.00	0	0
Total R2023 Future												0.00	0	11,612
R2023	On	06/11/2014	Bond Future	8.61	Put			406.58000	0.40658	443,260	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,299.55000	3.29955	3,128,850	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			429.54000	0.42954	467,960	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,344.59000	3.34459	3,173,020	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			417.93000	0.41793	455,480	7.62	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,389.85000	3.38985	3,217,410	7.62	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,246.03000	4.24603	4,084,270	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			899.47000	0.89947	951,220	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,165.46000	4.16546	4,005,050	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			928.60000	0.92860	981,700	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,205.67000	4.20567	4,044,580	7.92	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			913.94000	0.91394	966,360	7.92	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			2,856.38000	2.85638	2,962,710	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,593.76000	2.59376	2,480,830	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			2,827.72000	2.82772	2,933,320	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,539.07000	2.53907	2,427,590	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,885.24000	2.88524	2,992,290	8.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/05/2015	Bond Future	8.15	Call			2,566.33000	2.56633	2,454,130	8.03	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,150.23000	3.15023	3,031,630	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			3,019.28000	3.01928	3,122,030	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,178.63000	3.17863	3,059,400	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,993.28000	2.99328	3,095,400	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,867.41000	5.86741	5,703,450	8.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			1,399.71000	1.39971	1,457,100	8.08	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,121.96000	3.12196	3,003,980	7.76	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			3,045.46000	3.04546	3,148,830	7.76	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	12,523
R203	On	06/11/2014	Bond Future			7.14015	104.09373	7.09725	104.20441		2.63	0.00	0	12,128
R203	On	05/02/2015	Bond Future			7.21430	105.77048	7.16628	105.88398		2.58	0.00	0	0
R203	On	07/05/2015	Bond Future			7.21341	103.48241	7.15917	103.59922		2.55	0.00	0	0
Total R203 Future												0.00	0	12,128
R203	On	06/11/2014	Bond Future	6.84	Call			248.25000	0.24825	213,620	2.57	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			915.10000	0.91510	991,150	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			256.33000	0.25633	220,890	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			897.16000	0.89716	972,400	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			264.60000	0.26460	228,350	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			879.41000	0.87941	953,840	2.57	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			379.33000	0.37933	332,870	2.59	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			682.60000	0.68260	746,820	2.59	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,825.93000	2.82593	2,721,120	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			73.50000	0.07350	82,190	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,846.90000	2.84690	2,741,900	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			71.62000	0.07162	80,120	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,536.30000	1.53630	1,451,450	2.65	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			306.90000	0.30690	335,550	2.65	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,804.99000	2.80499	2,700,380	2.73	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			75.42000	0.07542	84,310	2.73	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			999.98000	0.99998	936,540	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			804.47000	0.80447	857,840	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,012.11000	1.01211	948,240	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			795.11000	0.79511	848,050	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			988.27000	0.98827	925,280	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			814.26000	0.81426	868,080	2.55	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	12,242
R2030	On	06/11/2014	Bond Future			8.77633	95.76545	8.73078	96.12755			0.00	0	4,185

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/02/2015	Bond Future			8.84203	93.30068	8.79489	93.66967			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.89237	94.96333	8.84361	95.33995			0.00	0	0
Total R2030 Future												0.00	0	4,185
R2030	On	06/11/2014	Bond Future	8.99	Call			2,034.30000	2.03430	1,672,200		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			2,111.51000	2.11151	1,749,410		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			2,188.63000	2.18863	1,826,530		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			3,551.48000	3.55148	3,182,490		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			3,402.77000	3.40277	3,033,780		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			3,477.17000	3.47717	3,108,180		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	07/05/2015	Bond Future	8.76	Put			650.86000	0.65086	1,027,480		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			807.50000	0.80750	1,184,120		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			729.13000	0.72913	1,105,750		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,185
R2037	On	06/11/2014	Bond Future			9.00876	97.50568	8.97353	97.82952			0.00	0	6,708
R2037	On	05/02/2015	Bond Future			9.07242	94.81856	9.03605	95.14848			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			9.12238	96.50836	9.08482	96.84546			0.00	0	0
Total R2037 Future												0.00	0	9,988
R2037	On	06/11/2014	Bond Future	9.71	Call			6,421.09000	6.42109	6,097,250		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			6,255.99000	6.25599	5,932,150		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,338.60000	6.33860	6,014,760		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	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			3,990.57000	3.99057	3,660,650		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			4,075.44000	4.07544	3,745,520		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			4,160.18000	4.16018	3,830,260		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			768.32000	0.76832	1,105,420		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			677.22000	0.67722	1,014,320		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			859.55000	0.85955	1,196,650		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	9,988
R204 On 06/11/2014 Bond Future			7.46582	104.97395	7.42399	105.12152		3.80	0.00	0	13,177
R204 On 05/02/2015 Bond Future			7.53789	102.62906	7.49257	102.78005		3.96	0.00	0	0
R204 On 07/05/2015 Bond Future			7.56618	104.45644	7.51681	104.61138		3.90	0.00	0	0
R204 On 06/08/2015 Bond Future			7.56266	102.39741	7.50952	102.55391		3.74	0.00	0	0
Total R204 Future									0.00	0	13,177
R204 On 06/11/2014 Bond Future	7.99	Call			2,133.90000	2.13390	2,007,360	3.91	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			159.09000	0.15909	180,120	3.91	0.00	0	1,270
R204 On 06/11/2014 Bond Future	6.99	Call			218.14000	0.21814	186,040	3.71	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			1,764.72000	1.76472	1,880,190	3.71	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Call			225.84000	0.22584	192,890	3.71	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			1,736.47000	1.73647	1,851,090	3.71	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Call			233.74000	0.23374	199,920	3.71	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Put			1,708.42000	1.70842	1,822,170	3.71	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Call			2,816.03000	2.81603	2,691,730	4.06	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			295.98000	0.29598	322,670	4.06	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Call			2,763.23000	2.76323	2,639,810	4.06	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			307.87000	0.30787	335,440	4.06	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			2,789.59000	2.78959	2,665,730	4.06	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			301.88000	0.30188	329,010	4.06	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			1,361.78000	1.36178	1,282,490	3.85	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			1,383.18000	1.38318	1,458,830	3.85	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			1,329.72000	1.32972	1,251,560	3.85	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			1,413.98000	1.41398	1,490,760	3.85	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			1,345.70000	1.34570	1,266,970	3.85	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			1,398.52000	1.39852	1,474,730	3.85	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			1,904.51000	1.90451	1,812,250	3.74	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			1,169.46000	1.16946	1,233,700	3.74	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			3,194.20000	3.19420	3,075,210	3.88	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			582.06000	0.58206	619,570	3.88	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			1,869.80000	1.86980	1,778,470	3.74	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			1,193.20000	1.19320	1,258,370	3.74	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			1,887.11000	1.88711	1,795,320	3.74	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			1,181.28000	1.18128	1,245,990	3.74	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option									0.00	0	1,969
Total For R204									0.00	0	15,146
R2044 On 06/11/2014 Bond Future			9.09698	98.89427	9.06688	99.19213			0.00	0	253
R2044 On 05/02/2015 Bond Future			9.15903	96.10426	9.12796	96.40785			0.00	0	0
R2044 On 07/05/2015 Bond Future			9.20808	97.81709	9.17602	98.12726			0.00	0	0
Total R2044 Future									0.00	0	253
R2044 On 06/11/2014 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Put			667.49000	0.66749	965,350		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			567.19000	0.56719	865,050		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Put			767.98000	0.76798	1,065,840		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			1,368.16000	1.36816	1,671,750		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			1,267.87000	1.26787	1,571,460		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			1,167.76000	1.16776	1,471,350		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			1,834.24000	1.83424	2,144,410		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			1,734.12000	1.73412	2,044,290		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			1,634.16000	1.63416	1,944,330		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	253
R2048 On 06/11/2014 Bond Future			9.08799	98.19078	9.06816	98.39162			0.00	0	20,114
R2048 On 05/02/2015 Bond Future			9.15146	99.77217	9.13094	99.97731			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			9.19639	97.11251	9.17520	97.32241			0.00	0	0
Total R2048 Future									0.00	0	21,391
R2048 On 06/11/2014 Bond Future	9.73	Call			6,322.41000	6.32241	6,121,570		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			6,412.22000	6.41222	6,211,380		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Call			6,232.44000	6.23244	6,031,600		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	Call			3,480.16000	3.48016	3,275,020		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			3,573.86000	3.57386	3,368,720		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	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
R2048	On	05/02/2015	Bond Future	9.51	Call			3,667.38000	3.66738	3,462,240		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	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			737.31000	0.73731	527,410		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			835.12000	0.83512	625,220		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			639.32000	0.63932	429,420		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	21,391
R207	On	06/11/2014	Bond Future			7.71680	100.36719	7.68600	100.49523		4.95	0.00	0	36,237
R207	On	05/02/2015	Bond Future			7.78867	98.34213	7.75572	98.47325		5.22	0.00	0	0
R207	On	07/05/2015	Bond Future			7.82957	100.09359	7.79420	100.22823		5.20	0.00	0	0
Total R207 Future												0.00	0	36,237
R207	On	06/11/2014	Bond Future	7.34	Call			385.25000	0.38525	347,100	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			1,837.62000	1.83762	1,927,510	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			396.90000	0.39690	357,930	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			1,806.93000	1.80693	1,896,000	4.84	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			408.81000	0.40881	369,000	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			1,776.52000	1.77652	1,864,750	4.85	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,304.39000	3.30439	3,198,000	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			432.38000	0.43238	457,110	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,334.89000	3.33489	3,228,120	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			424.48000	0.42448	448,830	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,365.68000	3.36568	3,258,540	5.35	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			416.89000	0.41689	440,870	5.35	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,797.24000	2.79724	2,705,850	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,042.05000	1.04205	1,085,300	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,635.05000	1.63505	1,567,080	5.14	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,880.01000	1.88001	1,946,680	5.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,747.54000	2.74754	2,656,950	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,066.92000	1.06692	1,110,970	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,772.34000	2.77234	2,681,350	5.27	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,054.43000	1.05443	1,098,080	5.27	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	36,303
R208	On	06/11/2014	Bond Future			7.89011	95.13384	7.85432	95.30475		6.13	0.00	0	16,257
R208	On	05/02/2015	Bond Future			7.96063	96.66641	7.92280	96.84102		6.24	0.00	0	0
R208	On	07/05/2015	Bond Future			8.00021	94.98456	7.96013	95.16346		6.42	0.00	0	0
R208	On	06/08/2015	Bond Future			8.02065	96.78795	7.97867	96.96902		6.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Future												0.00	0	16,257
R208	On	06/11/2014	Bond Future	7.46	Call			401.82000	0.40182	355,870	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			389.73000	0.38973	344,800	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,347.03000	2.34703	2,473,010	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,310.11000	2.31011	2,435,070	5.99	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,232.34000	3.23234	3,082,320	6.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			206.23000	0.20623	227,120	6.29	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			377.91000	0.37791	333,980	5.98	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,384.24000	2.38424	2,511,220	5.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			701.21000	0.70121	744,330	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,311.38000	3.31138	3,179,310	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			689.52000	0.68952	732,060	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,344.47000	3.34447	3,211,830	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			677.98000	0.67798	719,950	6.39	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,278.41000	3.27841	3,146,920	6.39	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,145.38000	2.14538	2,049,470	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			2,012.02000	2.01202	2,095,010	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,168.69000	2.16869	2,072,170	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,990.73000	1.99073	2,073,110	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,192.14000	2.19214	2,095,010	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,969.61000	1.96961	2,051,380	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			2,311.15000	2.31115	2,396,750	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			2,290.41000	2.29041	2,375,480	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,404.99000	2.40499	2,308,450	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			2,269.82000	2.26982	2,354,350	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,666.19000	4.66619	4,530,240	6.38	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			993.01000	0.99301	1,038,130	6.38	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,360.06000	2.36006	2,264,590	6.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,382.47000	2.38247	2,286,470	6.11	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	17,975
R209	On	06/11/2014	Bond Future			8.93083	75.32518	8.89562	75.59268		13.79	0.00	0	25,626
R209	On	05/02/2015	Bond Future			8.99062	76.53872	8.95433	76.81128		14.30	0.00	0	0
R209	On	07/05/2015	Bond Future			9.03469	74.75092	8.99729	75.02929		15.02	0.00	0	0
R209	On	06/08/2015	Bond Future			9.06977	76.17082	9.03151	76.45342		14.70	0.00	0	0
Total R209 Future												0.00	0	25,626
R209	On	06/11/2014	Bond Future	9.50	Put			512.70000	0.51270	554,160	14.11	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,361.75000	2.36175	2,200,310	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			126.90000	0.12690	138,800	14.43	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,618.79000	2.61879	2,448,040	13.82	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	8.95	Put			1,786.01000	1.78601	1,898,460	13.76	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,445.74000	2.44574	2,281,160	13.80	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			1,582.13000	1.58213	1,685,050	13.80	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,906.60000	4.90660	4,680,560	14.11	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			107.82000	0.10782	118,080	14.43	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,361.94000	5.36194	5,129,100	14.16	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1,648.03000	1.64803	1,754,090	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,403.48000	2.40348	2,240,470	13.79	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			1,614.76000	1.61476	1,719,250	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,858.38000	7.85838	7,602,780	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			7,556.52000	7.55652	7,302,680	14.40	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			147.44000	0.14744	161,100	14.40	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			1,456.79000	1.45679	1,553,540	13.82	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,566.28000	3.56628	3,367,480	13.95	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			939.97000	0.93997	1,008,670	13.95	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			8,159.26000	8.15926	7,902,020	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			815.59000	0.81559	734,180	13.53	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			3,925.36000	3.92536	4,111,450	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,479.54000	1.47954	1,357,590	13.66	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			2,601.69000	2.60169	2,747,240	13.66	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,198.53000	2.19853	2,043,480	13.76	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			416.68000	0.41668	451,340	14.16	0.00	0	907
R209	On	05/02/2015	Bond Future	9.26	Call			4,279.39000	4.27939	4,099,640	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,030.87000	2.03087	2,123,680	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,200.65000	3.20065	3,047,410	14.30	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,857.90000	2.85790	2,977,220	14.30	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,191.35000	4.19135	4,013,530	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			2,086.72000	2.08672	2,181,460	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,235.37000	4.23537	4,056,580	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,058.74000	2.05874	2,152,510	14.46	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			3,787.54000	3.78754	3,912,930	15.03	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,808.08000	3.80808	3,656,830	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			3,862.53000	3.86253	3,989,650	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,844.99000	3.84499	3,692,870	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			3,824.77000	3.82477	3,951,020	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,882.32000	3.88232	3,729,340	15.03	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			4,517.27000	4.51727	4,647,230	14.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,081.18000	8.08118	7,870,130	15.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			2,053.11000	2.05311	2,124,660	15.31	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,284.86000	4.28486	4,133,740	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			4,593.35000	4.59335	4,724,830	14.69	0.00	0	0

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	06/08/2015	Bond Future	9.00	Call			4,321.03000	4.32103	4,169,150	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			4,555.03000	4.55503	4,685,750	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,357.65000	4.35765	4,205,010	14.71	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	56,327
R210	On	06/11/2014	Bond Future			172.19480	172.19480	172.20595	172.20595			0.00	0	602
R210	On	05/02/2015	Bond Future			174.98897	174.98897	175.00201	175.00201			0.00	0	0
Total R210 Future												0.00	0	602
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			3,195.95000	3.19595	3,184,800		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			3,215.95000	3.21595	3,204,800		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,205.95000	3.20595	3,194,800		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			7.99000	0.00799	21,030		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			12.01000	0.01201	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	1,030		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2.01000	0.00201	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	11,030		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	602
R211	On	06/11/2014	Bond Future			132.21814	132.21814	132.22972	132.22972			0.00	0	1,070
R211	On	05/02/2015	Bond Future			132.76158	132.76158	132.77468	132.77468			0.00	0	0
Total R211 Future												0.00	0	1,070
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			2,239.72000	2.23972	2,228,140		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			2,229.72000	2.22972	2,218,140		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			2,219.72000	2.21972	2,208,140		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			235.32000	0.23532	248,420		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			215.32000	0.21532	228,420		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			225.32000	0.22532	238,420		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,070

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	06/11/2014	Bond Future			137.00623	137.00623	137.01553	137.01553			0.00	0	18,159
R212	On	05/02/2015	Bond Future			137.47095	137.47095	137.48188	137.48188			0.00	0	0
Total R212 Future												0.00	0	18,159
R212	On	06/11/2014	Bond Future	135.00	Call			2,015.53000	2.01553	2,006,230		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			2,005.53000	2.00553	1,996,230		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,025.53000	2.02553	2,016,230		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	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			508.12000	0.50812	519,050		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			518.12000	0.51812	529,050		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			528.12000	0.52812	539,050		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	18,159
R213	On	06/11/2014	Bond Future			8.78572	86.05312	8.74534	86.36160		12.00	0.00	0	29,313
R213	On	05/02/2015	Bond Future			8.85126	87.43902	8.80952	87.75336		12.54	0.00	0	0
R213	On	07/05/2015	Bond Future			8.89568	85.44670	8.85257	85.76774		13.20	0.00	0	0
Total R213 Future												0.00	0	29,313
R213	On	06/11/2014	Bond Future	8.84	Call			2,364.80000	2.36480	2,181,260	12.05	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			1,644.19000	1.64419	1,769,130	12.05	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,407.30000	2.40730	2,221,920	12.06	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			1,611.08000	1.61108	1,734,180	12.06	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,450.20000	2.45020	2,262,990	12.07	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			1,578.46000	1.57846	1,699,730	12.07	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,857.35000	4.85735	4,638,520	12.67	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			1,694.31000	1.69431	1,789,820	12.67	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,904.93000	4.90493	4,685,050	12.68	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			1,670.45000	1.67045	1,764,910	12.68	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,952.47000	4.95247	4,731,560	12.69	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,646.64000	1.64664	1,740,070	12.69	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,427.56000	3.42756	3,266,160	13.08	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			4,274.17000	4.27417	4,433,810	13.08	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,462.66000	3.46266	3,300,250	13.08	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			4,233.57000	4.23357	4,392,200	13.08	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,497.95000	3.49795	3,334,520	13.09	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			4,193.26000	4.19326	4,350,870	13.09	0.00	0	0
Total R213 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 R213										0.00	0	29,313
R214 On 06/11/2014 Bond Future			9.01599	76.11384	8.98591	76.35217		14.41		0.00	0	6,057
R214 On 05/02/2015 Bond Future			9.07718	77.33964	9.04614	77.58268		15.08		0.00	0	0
R214 On 07/05/2015 Bond Future			9.12001	75.42120	9.08804	75.66946		15.94		0.00	0	0
Total R214 Future										0.00	0	6,057
R214 On 06/11/2014 Bond Future	9.65	Put			484.71000	0.48471	516,560	14.86		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			5,526.50000	5.52650	5,319,320	14.87		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			472.64000	0.47264	503,790	14.87		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			6,361.01000	6.36101	6,145,200	14.96		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			328.86000	0.32886	351,380	14.96		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			3,041.12000	3.04112	2,879,130	14.55		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			1,371.74000	1.37174	1,448,080	14.55		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			5,409.23000	5.40923	5,203,460	14.86		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			497.04000	0.49704	529,600	14.86		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			5,467.79000	5.46779	5,261,310	14.86		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			5,147.75000	5.14775	4,974,990	15.24		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			1,793.18000	1.79318	1,863,460	15.24		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			5,195.93000	5.19593	5,022,410	15.25		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			1,768.69000	1.76869	1,838,210	15.25		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,244.26000	5.24426	5,069,980	15.26		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			1,744.47000	1.74447	1,813,230	15.26		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Call			4,321.74000	4.32174	4,179,820	15.88		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			3,841.84000	3.84184	3,948,180	15.88		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			4,361.24000	4.36124	4,218,580	15.89		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			3,804.36000	3.80436	3,909,960	15.89		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			4,282.41000	4.28241	4,141,230	15.88		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			3,879.62000	3.87962	3,986,700	15.88		0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,057
Total for Bond										671,745,982.82	5,528	375,675
IR CAN On 06/11/2014 Can-Do Interest Rate			144.71793	144.71793	144.73011	144.73011				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
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 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 E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										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
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										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
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										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
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										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
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										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
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 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 I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
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

Contract 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 R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			463.41800	463.41800	464.38600	464.38600				0.00	0	388
GOVI On 05/02/2015 GOVI			470.88000	470.88000	471.86900	471.86900				0.00	0	45
GOVI On 07/05/2015 GOVI			479.25000	479.25000	480.26200	480.26200				0.00	0	0
Total GOVI Future										0.00	0	433
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			153,760.00000	15.37600	144,080,000			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			153,960.00000	15.39600	144,280,000			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			153,860.00000	15.38600	144,180,000			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			118,790.00000	11.87900	108,900,000			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			118,690.00000	11.86900	108,800,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			118,590.00000	11.85900	108,700,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			302,520.00000	30.25200	292,400,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			302,720.00000	30.27200	292,600,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			302,620.00000	30.26200	292,500,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	433
Total for GOVI									0.00	0	433
AL12 On 06/11/2014 Index Future			509.00500	509.00500	510.47300	510.47300			0.00	0	0
AL12 On 05/02/2015 Index Future			517.20200	517.20200	518.69900	518.69900			0.00	0	0
AL12 On 07/05/2015 Index Future			526.39500	526.39500	527.92400	527.92400			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 06/11/2014 Index Future			434.56100	434.56100	435.14700	435.14700			0.00	0	0
AL37 On 05/02/2015 Index Future			441.55900	441.55900	442.15900	442.15900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/11/2014 Index Future			510.96600	510.96600	512.02500	512.02500			0.00	0	1
AL7T On 05/02/2015 Index Future			519.19500	519.19500	520.27600	520.27600			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/11/2014 Index Future			464.69100	464.69100	465.69100	465.69100			0.00	0	586
ALBI On 05/02/2015 Index Future			472.17400	472.17400	473.19500	473.19500			0.00	0	65
ALBI On 07/05/2015 Index Future			480.56700	480.56700	481.61100	481.61100			0.00	0	0
Total ALBI Future									0.00	0	651
Total For ALBI									0.00	0	651
IGOV On 06/11/2014 Index Future			219.00200	219.00200	219.01600	219.01600			4,380,040.00	2	1,194
IGOV On 05/02/2015 Index Future			222.55500	222.55500	222.57200	222.57200			0.00	0	0
IGOV On 07/05/2015 Index Future			226.53700	226.53700	226.55600	226.55600			0.00	0	0
Total IGOV Future									4,380,040.00	2	1,194
Total For IGOV									4,380,040.00	2	1,194
ILBI On 06/11/2014 Index Future			593.10400	593.10400	593.13900	593.13900			0.00	0	0
ILBI On 05/02/2015 Index Future			602.56700	602.56700	602.60400	602.60400			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									4,380,040.00	2	2,003
JIBAR f On 20/08/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.17000	93.83000	6.17000	93.83000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.28000	93.72000	6.29000	93.71000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 18/03/2015 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.63000	93.37000	6.64000	93.36000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.81000	93.19000	6.83000	93.17000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.97000	93.03000	7.00000	93.00000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.15000	92.85000	7.17000	92.83000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.29000	92.71000	7.31000	92.69000			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
Total for Derivatives :									676,126,022.82	5,530	419,596
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.84626			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			7.12000	104.50238	7.12000	104.48251			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.10438			0.00	0	30,000,000
Total AA04 SPOT									0.00	0	30,000,000
Total For AA04									0.00	0	30,000,000
AA05 On 22/03/2019 Spot Bond			8.53500	106.53303	8.53500	106.50884			0.00	0	5,000,000,000
Total AA05 SPOT									0.00	0	5,000,000,000
Total For AA05									0.00	0	5,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.66850			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			9.25000	104.44305	9.25000	104.41725			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.87430			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	99.95816			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.40000	98.22597	9.40000	98.20145				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			7.22000	103.71229	7.22000	103.69230				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.31347				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			8.61500	106.95980	8.61500	106.93528				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.51000	138.80979	1.51000	138.79587				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			2.35500	127.23245	2.35500	270.88251				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.53881				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	101.86745				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.23548				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.28701				0.00	958,400,000	479,200,000
Total ABFN08 SPOT										0.00	958,400,000	479,200,000
Total For ABFN08										0.00	958,400,000	479,200,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.32121				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	100.82256				0.00	0	10,000,000,000

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 ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.90352				0.00	0	1,800,000,000
Total ABFN11 SPOT										0.00	0	1,800,000,000
Total For ABFN11										0.00	0	1,800,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.74433				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.05500	131.27084	3.05500	131.25228				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.26000	119.02221	4.26000	119.00148				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			5.01000	103.41064	5.01000	103.39064				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03 On 12/03/2015 Spot Bond			100.00000	64.11868	100.00000	63.96335				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			2.09500	171.29786	2.09500	171.27799				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	161.64168	2.76000	161.62002				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			2.12500	173.12048	2.12500	173.10027				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.84000	183.74848	1.84000	183.72845				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			8.01125	76.68992	8.01125	76.67373				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			8.01125	76.68992	8.01125	76.67373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.16950				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	93.21000				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	92.25000				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	92.57000				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	89.88000				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	89.27000				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	100.78719				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.66882				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	88.92000				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			7.15000	101.91931	7.15000	101.89981				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				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	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				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	100.98395				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			7.41000	111.94060	7.41000	111.91847				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	100.67902				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	86.57000				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	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.65000	94.21092	2.65000	106.38225				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			2.53000	101.80917	2.53000	157.93851				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			2.44000	116.16613	2.44000	209.42219				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				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			9.63000	92.86796	9.63000	92.84422				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	96.08000				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	102.90000				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	102.80591				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	91.99000				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	100.44000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.89704	9.63000	107.86931				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			9.62500	107.93427	9.62500	107.90654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.95500	91.77985	8.95500	91.75788				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				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	102.37000				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			9.72000	107.23012	9.72000	107.20231				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.43648				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.38472				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			8.16500	109.40291	8.16500	109.37913				0.00	0	1,430,000,000

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 ABS10 SPOT									0.00	0	1,430,000,000
Total For ABS10									0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.96000	105.71974	8.96000	105.69442			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			7.07000	103.31027	7.07000	103.29076		1,414,000,000,000.00		200,000,000	632,980,000
Total ABS5 SPOT								1,414,000,000,000.00		200,000,000	632,980,000
Total For ABS5								1,414,000,000,000.00		200,000,000	632,980,000
ABS6 On 01/06/2020 Spot Bond			8.88000	98.74664	8.88000	98.72320			0.00	0	590,000,000
Total ABS6 SPOT									0.00	0	590,000,000
Total For ABS6									0.00	0	590,000,000
ABS7 On 11/09/2026 Spot Bond			9.84500	96.57906	9.84500	96.55384		9,188,665,354,000.00		933,333,200	1,466,666,600
Total ABS7 SPOT								9,188,665,354,000.00		933,333,200	1,466,666,600
Total For ABS7								9,188,665,354,000.00		933,333,200	1,466,666,600
ABS9 On 17/03/2016 Spot Bond			7.77000	106.29164	7.77000	106.26963			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			2.16500	216.89380	2.16500	274.77206			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			1.45000	125.93217	1.45000	128.72828			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			2.13000	128.07584	2.13000	130.63326			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00470	100.00000	0.00468			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	63.79571	100.00000	63.64116			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			11.57000	107.66557	11.57000	107.63267			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	99.97397			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.07949	100.00000	4.06960				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03J On 20/08/2015 Spot Bond				100.00000	0.00000	99.97330				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03K On 20/08/2015 Spot Bond				100.00000	0.00000	99.96382				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	24.31563	100.00000	24.25672				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04J On 20/08/2015 Spot Bond				100.00000	0.00000	99.97464				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	64.69716	11.00000	64.67866				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	24.31563	100.00000	24.25672				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07J On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL07K On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL07L On 20/09/2015 Spot Bond				100.00000	0.00000	101.35525				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.49059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.29489				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	101.33568				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	101.35362				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	100.40345				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	100.40345				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	100.40600				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	101.51391				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	100.40600				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.40090				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	90.89411				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 Spot Bond				100.00000	0.00000	101.52831				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.12283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	101.31123				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.35178				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.36805				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.33544				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.26227				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.40000	104.05423	9.40000	104.11933				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.47491				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.14846				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	84.69494				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	164.10870				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	164.18157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.29480				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL131 On 26/08/2014 Spot Bond				100.00000	0.00000	99.86194				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL133 On 20/09/2014 Spot Bond				100.00000	0.00000	101.25401				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.24422				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	102.30875				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.65969				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	102.30745				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	100.98994				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.95386				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	99.48219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.39744				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	102.73185				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	101.29972				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	102.52293				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	101.14321				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.11543				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16936				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27055				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21339				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.14812				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16609				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	104.23526	10.23000	104.20700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.18389				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.15629				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.40655				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			9.47500	102.84556	9.47500	102.81955				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26558				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	115.03541	1.75000	115.10321				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.44814				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.16755				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23909				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.27959				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.19858				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	101.27149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	99.98221				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.75285				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.09631				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.18399				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.42818				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.27149				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.23695				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30614				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32734				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	101.72889				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	102.00445				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	101.33232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.33232				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	101.40905				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	101.24719				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	101.41244				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	103.60020				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40905				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	93.79393				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.36007				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.34434				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	117.47981				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	118.31124				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.16615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.15480				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	99.98197				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.18562				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	98.23852				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	101.23909				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	101.16777				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	101.16615				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	101.28014				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.17781				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.40628				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.39377				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	99.89449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29096				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	101.44192				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	13.48704	100.00000	13.45437				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	99.95933				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	99.95522				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	99.95249				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	100.63864				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	100.70351				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	100.78988				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.61232				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			7.95000	100.10330	7.95000	100.08198				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	100.79220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.92354				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			8.45500	104.13884	8.45500	104.11542				0.00	0	1,500,000
Total AIR01 SPOT										0.00	0	1,500,000
Total For AIR01										0.00	0	1,500,000
AIR02 On 30/04/2023 Spot Bond			9.32000	117.39484	9.32000	117.36562				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	91.62743	100.00000	91.40504				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			7.22000	110.09308	7.22000	110.07187				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	86.55632	100.00000	86.35643				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			9.37000	101.30266	9.37000	101.27746				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	14.98704	100.00000	14.95386				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.08000	101.59960	10.08000	101.57246				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.78000	162.75254	2.78000	162.73066				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.44630				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	101.28786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01:On 06/06/2015 Spot Bond				100.00000	0.00000	101.34858				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	100.67304				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00:On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00:On 22/03/2016 Spot Bond				100.00000	0.00000	101.22252				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00:On 28/02/2017 Spot Bond				100.00000	0.00000	99.74483				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00:On 20/12/2016 Spot Bond				100.00000	0.00000	101.08845				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00:On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00:On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01:On 20/03/2019 Spot Bond				100.00000	0.00000	101.19858				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01:On 20/06/2017 Spot Bond				100.00000	0.00000	101.55960				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	101.73589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	98.45000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	101.53940				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	93.56326				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.69000	127.14246	2.69000	289.28012				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	91.30627				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	97.55778				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	98.51388				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
ASN028 On 14/08/2017 Spot Bond			100.00000	13.25679	100.00000	13.24207				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.28087				0.00	0	0

Contract 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	101.08504				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.06881				0.00	30,000,000,000	30,000,000,000
Total BAR003 SPOT										0.00	30,000,000,000	30,000,000,000
Total For BAR003										0.00	30,000,000,000	30,000,000,000
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.01550				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			8.94500	106.64659	8.94500	106.62109			2,157,534,000,000.00		241,200,000	120,600,000
Total BAW11 SPOT									2,157,534,000,000.00	241,200,000	120,600,000	
Total For BAW11									2,157,534,000,000.00	241,200,000	120,600,000	
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.00651				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.45761				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	100.81265				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	102.06715				0.00	200,000,000	300,000,000
Total BAW17 SPOT										0.00	200,000,000	300,000,000
Total For BAW17										0.00	200,000,000	300,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	102.37964				0.00	994,400,000	497,200,000
Total BAW18 SPOT										0.00	994,400,000	497,200,000
Total For BAW18										0.00	994,400,000	497,200,000
BAW19 On 05/12/2020 Spot Bond			9.53000	102.09773	9.53000	102.07175				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			7.37500	108.97243	7.37500	108.95087				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	34.72414	100.00000	34.57144				0.00	0	0

Contract 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	101.08305				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	100.98550				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			7.59000	103.44007	7.59000	103.41877				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			8.76500	106.92865	8.76500	106.90359				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.03739	103.93401	11.03739	102.96413				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.06894	102.00567	11.06894	101.80228				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.09866	101.93979	11.09866	101.76679				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.42182				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.12838	101.80375	11.12838	101.70605				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.78975	101.59689	11.78975	101.57445				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.45570				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.45570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.45576				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			11.28739	101.10488	11.28739	101.26454				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			11.22755	102.88860	11.22755	101.78633				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			11.06894	102.00567	11.06894	101.80228				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			11.12489	102.17831	11.12489	101.95125				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			10.28678	96.81164	10.28678	101.51227				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.38123				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.36227				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.36227				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.28863				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.93852				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.02761	100.28699	11.02761	100.71047				0.00	0	0

Contract 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			11.54000	100.52492	11.54000	100.41264				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32212				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			11.46500	70.34863	11.46500	98.17101				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	99.93847				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.25263				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	90.30649	9.28000	101.25426				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.34220				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			11.34500	69.00932	11.34500	97.84571				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.30203				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.33551				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.33551				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	99.81137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.28595				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.35386				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.13636				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	99.93853				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.35386				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.28863				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.30680				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.35395				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	100.97462				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			14.03739	104.28648	14.03739	103.35336				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			15.21754	102.36417	15.21754	102.36282				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			14.08262	102.27431	14.08262	102.11881				0.00	0	0

Contract 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	101.76894				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.76894				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.76894				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.83535				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.53595				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	19.42002	100.00000	19.38317				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	21.15101	100.00000	21.09977				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	19.24980	100.00000	19.20317				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	11.88259	100.00000	11.85381				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	11.88259	100.00000	11.85381				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	14.36662	100.00000	14.33181				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	12.44843	100.00000	12.41827				0.00	0	0

Contract 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	100.54924				0.00	0	10,000,000,000
Total BCJ03 SPOT										0.00	0	10,000,000,000
Total For BCJ03										0.00	0	10,000,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.53806				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.73096				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	100.77763				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.09111	100.00000	8.07151				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	8.09111	100.00000	8.07151				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				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	95.80052	100.00000	95.54974				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BCP85U On 24/10/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.06500	103.95171	2.06500	177.85194				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			8.24000	94.58647	8.24000	148.62935				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			8.24000	95.88987	8.24000	148.97661				0.00	0	0

Contract 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			8.62500	98.72451	8.62500	98.70173				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.51082				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.19608				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			7.94500	100.26781	7.94500	100.24659				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	101.63818				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	100.57339				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	100.58515				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	100.62434				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	100.66349				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	100.77269				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	22.55439	100.00000	22.49975				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.36996				0.00	0	0

Contract 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	100.38883				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.39691				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.39961				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.43191				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.47491				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	14.12312	100.00000	14.08891				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.12312	100.00000	14.08891				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.18561				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.28006				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.30582				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			8.31500	104.86945	8.31500	104.84624				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.38306				0.00	0	0

Contract 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	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.52022				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	10.08120	100.00000	10.05678				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	10.08120	100.00000	10.05678				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.63036				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.94734				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			8.64500	66.76327	8.64500	102.01079				0.00	0	3,000,000,000
Total BID06 SPOT										0.00	0	3,000,000,000
Total For BID06										0.00	0	3,000,000,000
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.71954				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	98.99016				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	96.49563				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	99.96636				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	99.96048				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	99.96361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.96180				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	99.95851				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	99.94482				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	99.92494				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	63.65862	100.00000	63.50440				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.56977				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.58668				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	19.84307	100.00000	19.79499				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.23927				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	99.99983				0.00	970,800,000	485,400,000
Total BWZJ18 SPOT										0.00	970,800,000	485,400,000
Total For BWZJ18										0.00	970,800,000	485,400,000
CBL06 On 02/11/2014 Spot Bond			7.41000	104.92373	7.41000	104.90275				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			9.41500	113.29760	9.41500	113.26927				0.00	0	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL08 SPOT									0.00	0	270,000,000
Total For CBL08									0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.61262			0.00	12,000,000,000	3,000,000,000
Total CBL09 SPOT									0.00	12,000,000,000	3,000,000,000
Total For CBL09									0.00	12,000,000,000	3,000,000,000
CBL11 On 06/05/2016 Spot Bond			9.06500	105.26195	9.06500	105.23659			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.25500	105.33069	11.25500	105.29934			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.49039			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			11.50500	100.73482	11.50500	100.70420			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.14214			0.00	0	53,610,000
Total CBL15 SPOT									0.00	0	53,610,000
Total For CBL15									0.00	0	53,610,000
CBL16 On 18/05/2017 Spot Bond			9.30500	102.70497	9.30500	102.67960			0.00	0	692,233,300
Total CBL16 SPOT									0.00	0	692,233,300
Total For CBL16									0.00	0	692,233,300
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.83530			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			11.94500	96.64595	11.94500	96.61497			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	101.09016			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.75809			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.24633			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.28000	94.87393	10.28000	94.84810				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.07000	116.36986	10.07000	116.33863				0.00	0	700,000
Total CCT01 SPOT										0.00	0	700,000
Total For CCT01										0.00	0	700,000
CCT02 On 12/06/2024 Spot Bond			9.92000	112.63487	9.92000	112.60508				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			9.25000	117.48566	9.25000	117.45680			129,130,000,000,000.00	13,960,000,000	0	0
Total CCT03 SPOT									129,130,000,000,000.00	13,960,000,000	0	0
Total For CCT03									129,130,000,000,000.00	13,960,000,000	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.14932				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			11.66500	105.26870	11.66500	105.23626				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.12430				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	102.30860				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.60504				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.74608				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.19574				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	101.82703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.82568				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15099				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	101.19815				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	101.25247				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	99.96478				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	99.96515				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	99.96318				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.03478				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.29491				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.17350				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	62.21200				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	101.34907	10.11000	101.32191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.84858				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	118.94292	2.76000	118.92688				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	116.00145	3.14000	118.74269				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	103.87368	8.25000	103.85086				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			3.10000	125.89841	3.10000	120.16842				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	125.52100	2.40000	119.81044				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	101.83914				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	100.76841				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	100.67276				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.47000	102.98744	8.47000	102.96410				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	100.86101				0.00	1,600,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN216 SPOT									0.00	1,600,000,000	800,000,000
Total For CLN216									0.00	1,600,000,000	800,000,000
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	100.84896			0.00	300,000,000	300,000,000
Total CLN217 SPOT									0.00	300,000,000	300,000,000
Total For CLN217									0.00	300,000,000	300,000,000
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.59259			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.60542			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.52000	103.10422	8.52000	103.08072			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.52000	103.10422	8.52000	103.08072			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.57000	101.91143	8.57000	101.88807			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.32755			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.46781			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.80432			0.00	0	0
Total CLN230 SPOT									0.00	0	0
Total For CLN230									0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.80432			0.00	0	0
Total CLN231 SPOT									0.00	0	0
Total For CLN231									0.00	0	0
CLN236 On 15/06/2016 Spot Bond				100.00000	0.00000	66.94400			0.00	0	0
Total CLN236 SPOT									0.00	0	0
Total For CLN236									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.02032			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.34646				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.88344				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.87576				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	99.89907	9.35000	99.87387				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	99.89907	9.35000	99.87387				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	99.88338				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	99.88305				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				100.00000	0.00000	101.43286				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31786				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.42897				0.00	0	2,500,000,000
Total CLN251 SPOT										0.00	0	2,500,000,000
Total For CLN251										0.00	0	2,500,000,000
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31786				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.31786				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	101.39083				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	102.15866				0.00	0	550,000,000
Total CLN256 SPOT										0.00	0	550,000,000
Total For CLN256										0.00	0	550,000,000
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.71360				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	102.27616				0.00	0	600,000,000
Total CLN258 SPOT										0.00	0	600,000,000
Total For CLN258										0.00	0	600,000,000
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27616				0.00	0	600,000,000
Total CLN259 SPOT										0.00	0	600,000,000
Total For CLN259										0.00	0	600,000,000
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27616				0.00	0	785,900,000
Total CLN260 SPOT										0.00	0	785,900,000
Total For CLN260										0.00	0	785,900,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.60387				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			9.27500	105.21600	9.27500	105.19008				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	101.38022				0.00	0	550,000,000
Total CLN268 SPOT										0.00	0	550,000,000
Total For CLN268										0.00	0	550,000,000
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64141				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63359				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68908				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	99.94143				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	99.85924				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88733				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	104.10062				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.60183				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	101.43136				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	101.26144				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	101.18237				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN284 On 10/08/2017 Spot Bond				100.00000	0.00000	100.58006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.23867				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.52463				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.27694				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	103.90312				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16455				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.26229				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.03491				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.42053				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16460				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16460				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15452				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	121.47362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.82841				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	121.60015				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	120.98486				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	121.39411				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	118.28936				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	118.29872				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.11801				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			10.91000	95.18818	10.91000	95.16072				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			11.43000	96.82203	11.43000	96.79278				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10078				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.42845				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.11538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.53794				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.42503				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	102.62323	8.80500	102.63312				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.24719				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	100.54348				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	114.70200				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.30711				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.33139				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.42521				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.36024				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	101.91411				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	101.91411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.79619				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.49071				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10078				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	104.88795				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	104.88999				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.46144				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.66256				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10750				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	101.90191				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.55568				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.18064				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.37994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45676				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.16076				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	101.07389				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.43666				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	99.80891				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	101.89282				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 30/04/2018 Spot Bond				100.00000	0.00000	100.41189				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.53448				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.13048				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	101.15241	10.55000	104.22149				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			10.09000	103.94591	10.09000	107.00901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	103.14214				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.31284				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			12.23000	105.59726	12.23000	109.35958				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.32651				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			12.26000	102.93111	12.26000	102.76483				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			10.69000	102.84030	10.69000	102.69489				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.32651				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.47706				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.52216				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.39773				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	100.70283				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	101.24719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15049				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.58000	105.34346	9.58000	105.17929				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45117				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	101.38479				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	103.46718	10.55000	104.33802				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.30661	11.00000	98.61154				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	0.00000	100.55775				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.67067				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.55627				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.02000	102.89913	12.02000	102.39144				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.71032				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.46531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.48503				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.31514				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.01400	7.01000	39.62548				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	159.94436				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			8.62500	98.72451	8.62500	137.46788				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			8.24000	33.83073	8.24000	148.62935				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			8.24000	34.25165	8.24000	148.97661				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	91.82481				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	91.75491				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.86019				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.86019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.34383				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.25248				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27048				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27149				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.53794				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.15156				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21479				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.20669				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	100.66277				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	99.83969				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	100.77557				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			9.07000	110.32858	9.07000	107.83908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.71500	102.74944	8.71500	102.72550			0.00	0	730,000,000
Total COJ04 SPOT									0.00	0	730,000,000
Total For COJ04									0.00	0	730,000,000
COJ05 On 05/06/2023 Spot Bond			10.19000	114.01937	10.19000	113.98841			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			8.37000	105.06176	8.37000	105.03823			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			9.78000	109.15087	9.78000	109.12255			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			9.87000	103.89282	9.87000	103.86548			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.22000	97.17753	10.22000	97.15107			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			10.97000	98.46857	10.97000	98.43984			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			10.97000	91.32439	10.97000	91.29775			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	99.90976			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.81758			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	101.58051			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.79898			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL02C On 27/10/2014 Spot Bond				100.00000	0.00000	100.35890				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.10000	100.77482	11.10000	100.85764				0.00	0	28,400,000,000
Total CPV01 SPOT										0.00	0	28,400,000,000
Total For CPV01										0.00	0	28,400,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.26272	100.00000	13.23058				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	4.39447	100.00000	4.37273				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	12.92391	100.00000	12.85649				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	100.45731				0.00	0	850,000,000
Total DENG43 SPOT										0.00	0	850,000,000
Total For DENG43										0.00	0	850,000,000
DENG4 On 29/09/2017 Spot Bond			8.04000	99.48311	8.04000	99.46181				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond			100.00000		0.00000	99.89614				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond			100.00000		0.00000	101.26172				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond			100.00000		0.00000	99.96536				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	81.19288	100.00000	81.01864				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	101.41286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	101.38167				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	100.00000				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	100.66327				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	100.26761				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.09977				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.65933				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.91168				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.63185				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.36496				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			8.78000	102.79628	8.78000	102.77215				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.25000	115.66699	7.25000	115.64448				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			8.47500	104.52258	8.47500	104.49900		29,493,000,000,000.00		3,480,000,000	2,290,000,000	

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 DV22 SPOT									29,493,000,000,000.00	3,480,000,000	2,290,000,000
Total For DV22									29,493,000,000,000.00	3,480,000,000	2,290,000,000
DV23 On 27/02/2023 Spot Bond			8.97000	105.85633	8.97000	105.83067			5,830,500,000,000.00	650,000,000	4,370,000,000
Total DV23 SPOT									5,830,500,000,000.00	650,000,000	4,370,000,000
Total For DV23									5,830,500,000,000.00	650,000,000	4,370,000,000
DV24 On 18/02/2024 Spot Bond			9.07000	103.94268	9.07000	103.91762			0.00	0	800,000
Total DV24 SPOT									0.00	0	800,000
Total For DV24									0.00	0	800,000
DV29 On 18/02/2029 Spot Bond			9.63000	103.68563	9.63000	103.65914			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	101.22304			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	100.93101			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	100.95154			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	100.84572			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.14464			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.10524			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	125.94220	8.07000	125.91512			0.00	0	2,000,000,000
Total E170 SPOT									0.00	0	2,000,000,000
Total For E170									0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.85164			0.00	0	200,000,000
Total EDC01 SPOT									0.00	0	200,000,000
Total For EDC01									0.00	0	200,000,000
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	102.91245	0.10000	134.96968				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			1.99000	123.38253	1.99000	123.36862				0.00	0	8,191,500,000
Total EL28 SPOT										0.00	0	8,191,500,000
Total For EL28										0.00	0	8,191,500,000
EL29 On 19/11/2029 Spot Bond			1.98000	110.99530	1.98000	110.98281				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			2.11500	109.07581	2.11500	109.06313				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.18000	101.16083	2.18000	101.14887				0.00	0	36,800,000,000
Total EL31 SPOT										0.00	0	36,800,000,000
Total For EL31										0.00	0	36,800,000,000
EMM01 On 28/07/2020 Spot Bond			9.68000	104.55114	9.68000	104.52429				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			9.53000	110.41286	9.53000	110.38493				0.00	0	800,000
Total EMM02 SPOT										0.00	0	800,000
Total For EMM02										0.00	0	800,000
EMM03 On 04/05/2024 Spot Bond			10.02000	103.10314	10.02000	103.07574				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			10.32000	93.90365	10.32000	97.12034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.40500	105.58581	10.40500	104.79262				0.00	0	4,666,666,200
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.07159				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	99.81111				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC03 On 12/09/2014 Spot Bond				100.00000	0.00000	101.19070				0.00	0	0
Total EPFC03 SPOT										0.00	0	0
Total For EPFC03										0.00	0	0
EPFC04 On 06/11/2014 Spot Bond				100.00000	0.00000	100.20348				0.00	0	0
Total EPFC04 SPOT										0.00	0	0
Total For EPFC04										0.00	0	0
EPFC05 On 19/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC05 SPOT										0.00	0	0
Total For EPFC05										0.00	0	0
EPFC06 On 19/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPFC06 SPOT										0.00	0	0
Total For EPFC06										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	89.64391	100.00000	89.43148				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	63.84072	100.00000	63.64140				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211L On 14/11/2014 Spot Bond			100.00000	83.59188	100.00000	83.40694				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	72.27472	100.00000	72.14137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.31581	3.00000	131.29734				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			11.43000	102.91391	11.43000	102.88284				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.35162				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.50261				0.00	370,000,000	1,000,000,000
Total EQS05 SPOT										0.00	370,000,000	1,000,000,000
Total For EQS05										0.00	370,000,000	1,000,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.15287				0.00	0	3,200,000,000
Total EQS06 SPOT										0.00	0	3,200,000,000
Total For EQS06										0.00	0	3,200,000,000
EQS07 On 09/04/2018 Spot Bond			9.92500	99.32505	9.92500	99.29876				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	100.95902				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	101.76341				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.02196				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B2 SPOT										0.00	0	0
Total For ERS3B2										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond			100.00000	0.00899	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 ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C2 SPOT										0.00	0	0
Total For ERS3C2										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond			100.00000	0.00899	100.00000	100.00000				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.49502				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.01958				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02037				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.01942				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.02008				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000	0.00899	100.00000	100.00000				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000	0.00899	100.00000	100.00000				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.87000	100.65072	6.87000	104.49929		824,400,000,000.00		120,000,000	10,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES15 SPOT									824,400,000,000.00	120,000,000	10,200,000,000
Total For ES15									824,400,000,000.00	120,000,000	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.81500	107.56309	7.81500	107.54056			0.00	0	10,581,375,000
Total ES18 SPOT									0.00	0	10,581,375,000
Total For ES18									0.00	0	10,581,375,000
ES23 On 25/01/2023 Spot Bond			8.54000	109.34197	8.54000	109.31712			73,385,074,000.00	8,593,100	6,411,346,600
Total ES23 SPOT									73,385,074,000.00	8,593,100	6,411,346,600
Total For ES23									73,385,074,000.00	8,593,100	6,411,346,600
ES26 On 02/04/2026 Spot Bond			8.85000	95.81973	8.85000	95.79705			0.00	0	9,831,600,000
Total ES26 SPOT									0.00	0	9,831,600,000
Total For ES26									0.00	0	9,831,600,000
ES33 On 15/09/2033 Spot Bond			9.59000	85.06771	9.55500	85.30760			0.00	0	127,002,600,000
Total ES33 SPOT									0.00	0	127,002,600,000
Total For ES33									0.00	0	127,002,600,000
ES42 On 25/04/2042 Spot Bond			9.72500	91.00678	9.72500	90.98317			0.00	0	36,500,000,000
Total ES42 SPOT									0.00	0	36,500,000,000
Total For ES42									0.00	0	36,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.02433			0.00	0	1,500,000,000
Total EXX01 SPOT									0.00	0	1,500,000,000
Total For EXX01									0.00	0	1,500,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.99985			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	99.88081			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	100.62961			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.07886			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	99.83957			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	100.71743			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.95975				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.71934	100.00000	10.69337				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.43218	100.00000	10.40691				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.14310				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.19252				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	101.29106				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.38924				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			6.67000	104.00584	6.67000	103.98693				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.34500	98.41521	9.34500	98.39065				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.23904				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.23897				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.52586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	105.13377			0.00	120,000,000	800,000,000
Total FRB11 SPOT									0.00	120,000,000	800,000,000
Total For FRB11									0.00	120,000,000	800,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.71821			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.74803			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			10.28000	100.23988	10.28000	100.75621			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			11.14500	104.80960	11.14500	104.77855			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	99.96843			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			2.23000	128.90915	2.23000	129.75847			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			2.19500	128.76825	2.19500	274.15348			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			2.36000	102.83395	2.36000	109.29828		157,333,176,000.00		66,666,600	33,333,300
Total FRBI25 SPOT								157,333,176,000.00		66,666,600	33,333,300
Total For FRBI25								157,333,176,000.00		66,666,600	33,333,300
FRBI28 On 31/03/2028 Spot Bond			2.51000	102.03964	2.51000	158.29613		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			2.33000	118.02301	2.33000	212.77038		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			7.68000	111.65506	7.68000	111.63219		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.85600	62.19504	7.85600	61.53541				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.46600	39.79075	9.46600	38.88169				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.70000	38.51202	9.70000	37.57688				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC021 On 02/03/2015 Spot Bond			100.00000	69.18318	100.00000	69.05192				0.00	0	0
Total FRC021 SPOT										0.00	0	0
Total For FRC021										0.00	0	0
FRC031 On 27/03/2015 Spot Bond			100.00000	71.56681	100.00000	71.43104				0.00	0	0
Total FRC031 SPOT										0.00	0	0
Total For FRC031										0.00	0	0
FRC101 On 03/06/2021 Spot Bond					100.00000	0.00000	102.09784			0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC109 On 20/06/2017 Spot Bond					100.00000	0.00000	101.50702			0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond					100.00000	0.00000	101.29496			0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond					100.00000	0.00000	101.42875			0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond					100.00000	0.00000	101.40905			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33949				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	101.53405				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38479				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	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	101.47694				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.83652				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.78018				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.76023	100.09221	15.72202				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.25043				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.87478				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.50023				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.68608				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.45229				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.39603				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
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	101.41237				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	101.28349				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.31198				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	101.73991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.28769				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	58.90277	13.22500	58.88195				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.20992				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.21155				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.81668				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.26988				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			3.60500	94.13885	3.60500	97.37933				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.32815				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.32815				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	99.95304				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.10078				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.36969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.24719				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.21641				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.30941				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.43653				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.15562				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.30598				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.51266				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.65933				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.29902				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.65772				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.20182				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.31198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188(On 20/03/2019 Spot Bond				100.00000	0.00000	101.31198				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189(On 14/03/2016 Spot Bond				100.00000	0.00000	101.18566				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190(On 02/04/2017 Spot Bond				100.00000	0.00000	100.93977				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191(On 02/04/2019 Spot Bond				100.00000	0.00000	100.99456				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192(On 08/04/2016 Spot Bond				100.00000	0.00000	101.19125				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193(On 08/04/2016 Spot Bond				100.00000	0.00000	100.77758				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194(On 20/06/2024 Spot Bond				100.00000	0.00000	101.38964				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	100.76090				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196(On 09/04/2016 Spot Bond				100.00000	0.00000	101.17320				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	100.73879				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	100.74096				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199(On 17/04/2017 Spot Bond				100.00000	0.00000	100.67423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.60728				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.67423				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.60460				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	100.27064				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	101.89265	8.75000	100.30624				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10742				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.49935	100.00000	10.45437				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	9.57894	100.00000	9.53790				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				100.00000	0.00000	100.21487				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.40088				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.39277				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.55385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.47240				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.47000	115.97867	3.47000	119.44567				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.41886				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.43353				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.45000	107.08564	3.45000	119.60444				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.79000	99.84820	1.79000	127.37473				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			3.47000	104.45512	3.47000	119.44567				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.77000	101.44723	2.77000	124.77531				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.84000	104.02208	2.84000	131.84662				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.53285				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22960				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.40911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.16619				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65031				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.58841				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.34919				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.34758				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	102.95446				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.14270				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	10.52150	100.00000	10.49601				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	25.46241	100.00000	25.40073				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	59.42146	100.00000	61.51094				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			4.91000	149.54647	4.91000	149.51792				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.15412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.98216				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	102.16047				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	101.76363				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.12138				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	100.43434				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	101.10135				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.18800	81.85159	2.18800	97.85444				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			2.52000	99.33007	2.52000	130.11346				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	100.55202				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	100.78275	10.38000	100.75470				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.78275	10.38000	100.75470				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	106.74000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	100.33727				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	100.45433				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.66000	96.74331	2.66000	105.01875				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.64000	203.05843	2.64000	203.49856				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.63000	105.59690	2.63000	105.58316				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.75305				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.67000	202.19033	2.67000	202.62781				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.51750				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.46000	108.29635	2.46000	108.28275				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.72000	103.91457	2.72000	103.90080				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.88562				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	56.04400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	100.21282				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			8.00000	39.45964	8.00000	8.00000				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.70500	123.94900	2.70500	263.88944				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			2.20500	128.67162	2.20500	273.94765				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			2.92500	121.93734	2.92500	259.60505				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			2.60000	101.15805	2.60000	126.57902				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.44340				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			2.13000	130.64849	2.13000	126.63893				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	100.62362				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	100.87092				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.30022				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			2.50000	104.79982	2.50000	104.78657				0.00	0	0

Contract 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	20.17166	104.97509	20.12063				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	24.50225	101.07593	24.44232				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	16.39872	100.44759	16.35883				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	22.80602	100.76967	22.75040				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			2.16000	114.70140	2.16000	114.68791				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			2.32000	97.15483	2.32000	109.70747				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	98.52903				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			2.35000	96.88299	2.35000	109.40042				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	101.91008				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			2.40500	126.75703	2.40500	341.92524				0.00	0	0

Contract 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
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.21821			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.74962			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	101.58075			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	100.83888			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			5.90000	104.04818	5.90000	104.03139			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			6.70000	104.89609	6.70000	104.87731		670,000,000,000.00		100,000,000	150,000,000
Total FRX15 SPOT								670,000,000,000.00		100,000,000	150,000,000
Total For FRX15								670,000,000,000.00		100,000,000	150,000,000
FRX16 On 15/09/2016 Spot Bond			7.51000	104.34953	7.51000	104.32863			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			7.88500	105.28812	7.88500	105.26599			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			8.11500	111.05675	8.11500	111.03261			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			8.66000	103.75597	8.66000	103.73206		11,950,800,000,000.00		1,380,000,000	2,150,000,000
Total FRX19 SPOT								11,950,800,000,000.00		1,380,000,000	2,150,000,000
Total For FRX19								11,950,800,000,000.00		1,380,000,000	2,150,000,000
FRX20 On 01/10/2020 Spot Bond			8.84000	102.93590	8.84000	102.91157			0.00	0	266,666,600
Total FRX20 SPOT									0.00	0	266,666,600
Total For FRX20									0.00	0	266,666,600
FRX23 On 28/02/2023 Spot Bond			9.36000	94.32026	9.36000	94.29681			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.49000	110.22657	9.49000	110.19864			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			9.79000	100.39412	9.79000	101.58149		5,874,000,000,000.00	600,000,000	1,100,000,000	
Total FRX26 SPOT								5,874,000,000,000.00	600,000,000	1,100,000,000	
Total For FRX26								5,874,000,000,000.00	600,000,000	1,100,000,000	
FRX31 On 21/02/2031 Spot Bond			10.13000	94.97283	10.13000	94.94691			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			10.38500	80.84199	10.38500	80.81963			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	101.04994			0.00	0	0
Total FS1A2 SPOT								0.00	0	0	
Total For FS1A2								0.00	0	0	
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09083			0.00	0	0
Total FS1A3 SPOT								0.00	0	0	
Total For FS1A3								0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.10717			0.00	0	0
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.14797			0.00	0	0
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.21328			0.00	0	0
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.26225			0.00	0	0
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.47430			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.98379				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	99.98290				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	99.98197				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	99.98181				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	99.98121				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	99.98037				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	99.97966				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	99.97655				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.00130				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.26708				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.11500	104.22507	9.11500	104.19969				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	100.25492				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	98.83057				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	100.45522				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.46522				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.48455				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.50852				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.54176				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.42565				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.92533				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 GRT02 SPOT										0.00	0	500,000,000
Total For GRT02										0.00	0	500,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.66670				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.48786				0.00	10,000,000	10,000,000
Total GRT04 SPOT										0.00	10,000,000	10,000,000
Total For GRT04										0.00	10,000,000	10,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.80371				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	101.37064				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	99.95888				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	101.09100				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	1,388,700,000
Total GRX01U SPOT										0.00	0	1,388,700,000
Total For GRX01U										0.00	0	1,388,700,000
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.89573				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	100.94003				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.15748				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.60341				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.01266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.32531				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.28721				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.34734				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.37539				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	100.20499				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000		0.00000	100.58987				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.04902	101.19690	8.04902	94.92444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.61734				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			8.40176	101.22446	8.40176	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	100.65264				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			8.85205	101.26197	8.85205	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	100.69574				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.65817				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	100.75678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.78506				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.24382				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			9.14500	101.70608	9.14500	101.68137				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	107.89459	8.16000	107.87114				0.00	0	2,330,100,000
Total HWAY20 SPOT										0.00	0	2,330,100,000
Total For HWAY20										0.00	0	2,330,100,000
HWAY2 On 07/12/2023 Spot Bond			1.98500	130.81793	1.98500	278.51890				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			2.00500	133.48124	2.00500	284.18910				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			9.53500	97.96965	9.53500	97.94486				0.00	0	10,233,600,000
Total HWAY34 SPOT										0.00	0	10,233,600,000
Total For HWAY34										0.00	0	10,233,600,000
HWAY3 On 31/07/2035 Spot Bond			9.51500	98.10472	9.51500	98.07994				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	58.50666	100.00000	58.36492				0.00	0	0
Total HWF01U SPOT										0.00	0	0
Total For HWF01U										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	15.18909	100.00000	15.15229				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	89.66452	100.00000	89.44898				0.00	0	0
Total HWF03U SPOT										0.00	0	0
Total For HWF03U										0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	40.74258	100.00000	40.64388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	20.79694	100.00000	20.74656			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	13.42177	100.00000	16.73657			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	62.08951	100.00000	61.93909			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			1.71000	116.17702	1.71000	116.16479		526,680,000,000.00	308,000,000	68,124,924,000	
Total I2025 SPOT								526,680,000,000.00	308,000,000	68,124,924,000	
Total For I2025								526,680,000,000.00	308,000,000	68,124,924,000	
I2038 On 31/01/2038 Spot Bond			1.90000	120.52185	1.90000	120.50854		200,672,300,000,000.00	105,617,000,000	97,635,135,500	
Total I2038 SPOT								10,672,300,000,000.00	105,617,000,000	97,635,135,500	
Total For I2038								10,672,300,000,000.00	105,617,000,000	97,635,135,500	
I2046 On 31/03/2046 Spot Bond			1.94000	121.50915	1.94000	121.49557		51,604,000,000,000.00	26,600,000,000	62,805,092,000	
Total I2046 SPOT								51,604,000,000,000.00	26,600,000,000	62,805,092,000	
Total For I2046								51,604,000,000,000.00	26,600,000,000	62,805,092,000	
I2050 On 31/12/2050 Spot Bond			2.00000	127.74666	2.00000	127.73220		24,000,000,000.00	12,000,000	29,644,333,400	
Total I2050 SPOT								24,000,000,000.00	12,000,000	29,644,333,400	
Total For I2050								24,000,000,000.00	12,000,000	29,644,333,400	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	95.00000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.57000	106.02081	7.57000	105.99941		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	101.91183		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	101.97002		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			8.07000	106.15671	8.07000	106.13388		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.01500	110.30624	8.01500	110.28268				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IBL25 SPOT										0.00	0	0
Total For IBL25										0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.76000	117.31858	4.76000	117.31165				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			7.89000	100.73294	7.89000	100.71175				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.26888				0.00	0	0
Total IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.28502				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.61000	101.02024	1.61000	128.24104				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			2.20000	103.90703	2.20000	130.02021				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.20728				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.11446				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			8.13500	105.27754	8.13500	105.25460				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	101.63043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.78574				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.36726				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			8.77500	98.54670	8.77500	98.52357				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			8.84000	93.98249	8.84000	93.96040				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.44809				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			8.21500	100.08589	8.21500	100.06388				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	99.51553	9.31000	99.46825				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.33972				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.35002				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.83000	99.35910	7.83000	99.33837				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			8.55500	98.96853	8.55500	98.94601				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.38835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.10988				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			7.78500	101.78877	7.78500	101.76764				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			8.51500	102.62347	8.51500	102.60022				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			9.72000	103.34996	9.72000	103.32331				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	100.92694				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.47590				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.38429				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.39289				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.40135				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00498	100.00000	0.00497				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.61092				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.53365				0.00	0	0

Contract 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			8.93000	99.96006	8.93000	99.93621				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	101.67351	5.00000	101.65980				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	101.67351	5.00000	101.65980				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	100.26876	5.00000	100.25530				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	101.67351	5.00000	101.65980				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	101.72593	4.00000	101.71499				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.85595	100.00000	32.70625				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	32.61456	100.00000	32.46597			113,388,000,000,000.00	1,133,880,000	3,300,000,000	
Total IDW02U SPOT									13,388,000,000,000.00	1,133,880,000	3,300,000,000	
Total For IDW02U									13,388,000,000,000.00	1,133,880,000	3,300,000,000	
IDW03L On 30/06/2016 Spot Bond			100.00000	32.61456	100.00000	32.46597			113,388,000,000,000.00	1,133,880,000	3,300,000,000	
Total IDW03U SPOT									13,388,000,000,000.00	1,133,880,000	3,300,000,000	
Total For IDW03U									13,388,000,000,000.00	1,133,880,000	3,300,000,000	
IFM01 On 31/03/2016 Spot Bond			9.20000	109.66666	9.20000	109.63972			0.00	0	0	
Total IFM01 SPOT									0.00	0	0	
Total For IFM01									0.00	0	0	
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.07734			0.00	0	0	
Total IHL01 SPOT									0.00	0	0	
Total For IHL01									0.00	0	0	
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.07734			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.02201				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	8.58012	100.00000	8.55933				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	100.10909				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.82000	103.85307	8.82000	103.82872				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.54711				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.18218				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	99.77457				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.67368	100.00000	8.65267				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	59.42146	100.00000	61.51094				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	94.31525	100.00000	94.07216				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	71.15010	100.00000	71.01167				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	81.20000	100.00000	81.20000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	99.85849	100.00000	99.59005				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	98.00926	100.00000	97.75066				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	96.22727	100.00000	95.97798				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	88.63926	100.00000	88.01940				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	84.47500	100.00000	83.91183				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	99.17355	100.00000	98.36066				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	92.18789	100.00000	91.62576				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	88.39191	100.00000	87.87500				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	84.10138	100.00000	83.90805				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.20000	99.89819	6.20000	99.79658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.20000	99.66142	6.20000	99.56030				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			6.30000	99.17831	6.30000	99.07655				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			6.30000	99.05961	6.30000	98.95809				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.30000	98.94119	6.30000	98.83992				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.40000	98.68492	6.40000	98.58257				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.40000	98.56553	6.40000	98.46343				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.21876				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			11.03739	103.16808	11.03739	102.49917				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			11.03739	101.46867	11.03739	101.47110				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.29319				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	101.96421				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.26723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.45906	6.50000	102.44115				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.36861				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.50968				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.20714				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	100.62842				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.24716				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	102.54792				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	101.00386				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.99573				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	100.24396				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.13077				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.01665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.01645				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.40651				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	102.51610				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	100.58247				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	101.50082				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	100.97448				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	100.56143				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	101.28863				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.41540				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	101.98945				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	98.61698				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.18561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	87.95181	100.00000	87.74038				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	100.93532				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	100.69810				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	100.70785				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			8.58000	103.59370	8.58000	103.56993				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	100.94716				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.97116				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	100.98719				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	100.58522				0.00	0	0
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.48000	101.77600	9.48000	101.75039				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.31065				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			8.61500	106.95289	8.61500	106.92838				0.00	0	600,000,000

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 IPL6 SPOT										0.00	0	600,000,000
Total For IPL6										0.00	0	600,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.83696				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	100.80043				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.28322				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	99.83048				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.31687				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			8.75000	103.09723	8.75000	103.07311				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.11464				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	101.72610				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			3.29000	96.60793	3.29000	123.73792				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.69000	138.74445	3.69000	138.72240				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.06981				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.85863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.75788				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.53473				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.17875				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			3.71000	95.62324	3.71000	96.44290				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			3.71000	95.54352	3.71000	102.61347				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.64335				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.04006				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.18218				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			10.39500	114.17560	10.39500	114.14416				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.66525				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.79000	137.22035	3.79000	137.19817				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	97.49342	100.00000	97.23754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	90.51095	100.00000	89.85507				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	83.35613	100.00000	82.80773				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	98.01325	100.00000	97.36842				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	95.10522	100.00000	94.50707				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	85.71889	100.00000	84.93962				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	87.36410	100.00000	86.85910				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.51872				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	100.55818				0.00	0	0
Total IVA02A SPOT										0.00	0	0
Total For IVA02A										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.01770				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA435 On 28/08/2014 Spot Bond			6.20000	99.86429	6.20000	99.76276				0.00	0	0
Total IVA435 SPOT										0.00	0	0
Total For IVA435										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.20000	99.74585	6.20000	99.64456				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			6.20000	99.62769	6.20000	99.52663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.30000	99.14437	6.30000	99.04268				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			6.30000	99.02575	6.30000	98.92430				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	100.14385				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.06709				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	100.81819				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	100.85294				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.98215				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.93770				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	101.54855				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	100.69819				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	100.70307				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	100.71283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.66890				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	100.58595				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.41275				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.21940				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.07429				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.87563				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.87695				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.95223				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	100.70541				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.50050				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.36738				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12805				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	100.99487				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	101.02203				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	101.02202				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			9.11500	107.03677	9.11500	101.52304				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	17.27658	100.00000	17.21162				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	10.60304	100.00000	10.55641				0.00	0	0
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	100.58505				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.35000	105.95113	9.35000	100.64771				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.42109				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.10014				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	82.65752	100.00000	82.47506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.12225				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	86.73423	100.00000	86.53346				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.14839				0.00	0	200,000,000
Total JDG03 SPOT										0.00	0	200,000,000
Total For JDG03										0.00	0	200,000,000
JDG03L On 21/02/2016 Spot Bond			100.00000	26.15089	100.00000	26.08754				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.35963				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	80.93126	100.00000	80.75221				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	97.87234	100.00000	97.61273				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	85.32580	100.00000	85.13143				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	74.09430	100.00000	73.95398				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	84.26599	100.00000	84.07663				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	63.70403	100.00000	63.54971				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	101.37101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP001 On 13/06/2019 Spot Bond				100.00000	0.00000	101.42396				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	101.16285				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2014 Spot Bond			100.00000	75.00013	100.00000	75.00012				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	103.94350				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.43258				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			8.62000	142.09779	8.62000	142.06520				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.39238				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.16078				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.82292				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	101.59689				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.37202				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			8.71500	97.45058	8.71500	97.42799				0.00	0	1,340,000,000

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 LGL02 SPOT										0.00	0	1,340,000,000
Total For LGL02										0.00	0	1,340,000,000
LGL03 On 03/04/2018 Spot Bond			8.86500	73.05021	8.86500	99.13882				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	99.04434	9.41000	99.01960				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.96363				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			10.57000	102.11159	10.57000	102.08286				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	102.14572				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	99.97884				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	99.97747				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	99.97583				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	100.66056				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	99.11444				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.95139				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	99.67510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	98.90443				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	76.35983	100.00000	76.20042				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	80.93126	100.00000	80.75221				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	103.01731				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	100.99278				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	94.11765	100.00000	93.87755				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ27 On 25/08/2014 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total MAQ27U SPOT										0.00	0	0
Total For MAQ27U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	87.11217	100.00000	86.90476				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQ30 On 17/09/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total MAQ30U SPOT										0.00	0	0
Total For MAQ30U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.85317				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	100.83589				0.00	0	0

Contract 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	100.80510				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	101.41178				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	101.90464				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	101.18324				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	101.18938				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	101.55150				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	100.12986				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	100.13018				0.00	0	3,040,000,000
Total MBF037 SPOT										0.00	0	3,040,000,000
Total For MBF037										0.00	0	3,040,000,000
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	100.57655				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	100.57123				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.00000	0.00000	100.19507				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.00000	0.00000	100.20549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04:On 07/08/2017 Spot Bond				100.00000	0.00000	100.21071				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				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	82.65297	100.00000	82.47090				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.19796	100.00000	24.13934				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	59.07705	100.00000	58.93393				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			8.69500	104.36907	8.69500	104.34481				0.00	0	120,000,000
Total MBSA01 SPOT										0.00	0	120,000,000
Total For MBSA01										0.00	0	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.58500	104.27665	8.58500	104.25270				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3W On 13/12/2014 Spot Bond				100.00000	0.00000	101.42566				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5W On 13/12/2014 Spot Bond				100.00000	0.00000	101.32527				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6W On 13/01/2015 Spot Bond				100.00000	0.00000	100.64929				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	102.49478				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	102.51280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.60285				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	100.76855				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	100.80755				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.95000	104.42899	7.95000	104.40675				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			8.76500	103.20160	8.76500	103.17755				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			9.60500	103.33494	9.60500	103.30860				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			6.37500	102.52981	6.37500	102.51226				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	101.09898				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.13982				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	104.24264	9.61000	104.21574				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			7.57000	104.57929	7.57000	104.55818				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	101.65364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.87500	101.70331	8.87500	101.67918			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.23726			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			9.48000	108.31043	9.48000	107.03950			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.94407	100.00000	15.90544			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	101.99894			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			8.57500	101.63747	8.57500	101.61416			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			7.67000	102.39022	7.67000	102.36928			0.00	0	970,000,000
Total MTN03 SPOT									0.00	0	970,000,000
Total For MTN03									0.00	0	970,000,000
MTN04 On 13/07/2017 Spot Bond			8.51500	105.09885	8.51500	105.07504			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	6.17010	100.89771	6.15503			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.25255	100.61875	6.23732			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.01706				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.01757				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.02594				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.03547				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.59895	100.00000	0.59750				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.59895	100.00000	0.59750				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			9.08500	97.34778	9.08500	97.32428				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			7.52000	99.40369	7.52000	99.38375				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.13000	101.02524	9.13000	101.00073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	100.52258				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12J On 19/03/2021 Spot Bond			8.93000	106.11486	8.93000	106.08967				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.03134				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13J On 19/03/2024 Spot Bond			9.42000	105.98500	9.42000	105.95849				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.21436				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14K On 26/06/2021 Spot Bond			9.13000	102.18355	9.13000	102.05832				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	101.81049				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	103.06218				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	100.71392				0.00	0	40,000,000
Total NBK16B SPOT										0.00	0	40,000,000
Total For NBK16B										0.00	0	40,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.64672				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.06069				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.97190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02113				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			7.27000	107.83900	7.27000	107.81808				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	102.75083				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.59500	116.33068	8.59500	116.30408				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			10.79500	35.18700	10.79500	35.17712				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			7.47000	104.63957	7.47000	104.61860				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	100.92115				0.00	1,600,000,000	800,000,000
Total NBK6B SPOT										0.00	1,600,000,000	800,000,000
Total For NBK6B										0.00	1,600,000,000	800,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.62890				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			7.77000	106.14085	7.77000	106.11886				0.00	0	450,000,000
Total NBK9A SPOT										0.00	0	450,000,000
Total For NBK9A										0.00	0	450,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.08341				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.48320				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5: On 31/03/2015 Spot Bond				100.00000	0.00000	102.07473				0.00	0	5,300,000,000
Total NCLN54 SPOT										0.00	0	5,300,000,000
Total For NCLN54										0.00	0	5,300,000,000
NCLN5: On 07/04/2015 Spot Bond				100.00000	0.00000	100.89787				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	100.72172				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	101.63382				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	91.35188				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	101.54793				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6: On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	100.50233				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	100.42121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	87.63715				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.12083				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.08055				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.19287				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.12755				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	101.65189				0.00	0	550,000,000
Total NCLN77 SPOT										0.00	0	550,000,000
Total For NCLN77										0.00	0	550,000,000
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.08751				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.07368				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.07287				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	100.35047				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.24719				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			9.96500	105.40644	9.96500	108.49854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.23909			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.00000	104.13253	10.00000	107.26936			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.24719			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11425			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.11769			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	100.96563			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond			100.00000	8.60430	100.00000	0.01383		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NCLN91 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NCLN91								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NED11 On 17/09/2015 Spot Bond			8.52000	106.48970	8.52000	106.46556		0.00	0	0	
Total NED11 SPOT								0.00	0	0	
Total For NED11								0.00	0	0	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.57657		0.00	2,007,600,000	1,003,800,000	
Total NED13 SPOT								0.00	2,007,600,000	1,003,800,000	
Total For NED13								0.00	2,007,600,000	1,003,800,000	
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.67716		0.00	1,258,200,000	629,100,000	
Total NED14 SPOT								0.00	1,258,200,000	629,100,000	
Total For NED14								0.00	1,258,200,000	629,100,000	
NED15 On 08/04/2024 Spot Bond			9.97500	103.94998	9.97500	106.81500		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	104.34948		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71662				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			11.96500	113.75691	11.96500	113.72100				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.72696				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	102.42462				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.21500	167.09323	2.21500	167.07332				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	103.82049	8.66000	103.79658				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.22954				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	101.18694				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	104.83528	9.29000	104.97781				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	99.94381				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	100.13669				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A15 On 22/05/2048 Spot Bond				100.00000	0.00000	99.94707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.94508				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	99.94630				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.49000	104.80901	9.49000	106.15161				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	99.94513				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	99.94386				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	99.94467				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	104.78292	9.69000	104.92060				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	99.94232				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.94305				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	99.94265				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	99.92751				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	99.93249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	99.94143				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			8.45500	116.07130	8.45500	116.04504				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.88000	123.02762	8.88000	122.99858				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			2.11000	172.18052	2.11000	172.16048				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			9.34000	125.37088	9.34000	125.33962				0.00	0	0
Total NRA028 SPOT										0.00	0	0
Total For NRA028										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.41336				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.36033				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.02992				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	101.14006				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.84889				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.84349				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	101.93276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	102.44244				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	19.15716	100.00000	19.11075				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	39.85410	100.00000	39.75754				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			6.80000	105.16191	6.80000	105.14270				0.00	0	0
Total OML01 SPOT										0.00	0	0
Total For OML01										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.01392	100.00000	21.96059				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	61.77458	100.00000	61.62493				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	61.77458	100.00000	61.62493				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	61.77458	100.00000	61.62493				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	61.77458	100.00000	61.62493				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	61.77458	100.00000	61.62493				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	61.77458	100.00000	61.62493				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond			100.00000	61.77458	100.00000	61.62493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.41691				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	101.34477				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	100.95670				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.58000	102.52875	9.58000	102.39100				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	100.40473				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.41659				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.42193				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.43379				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.48474				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.49657				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.39892				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			6.57000	106.25274	6.57000	106.23370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.23000	99.55818	6.23000	99.54126			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.04000	40.91896	8.04000	40.91014			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			6.61000	112.79345	6.57000	112.81654		746,176,920,000,000.00	264,172,000,000	662,699,289,900	
Total R157 SPOT								16,176,920,000,000.00	264,172,000,000	662,699,289,900	
Total For R157								16,176,920,000,000.00	264,172,000,000	662,699,289,900	
R158 On 15/09/2015 Spot Bond			6.57000	112.83637	6.57000	112.81654		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			6.47000	93.40976	6.47000	93.39360		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			6.57000	118.99772	6.57000	118.97681		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			6.40000	87.77043	6.40000	87.75540		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			8.25500	118.86773	8.22000	119.14104		124,997,129,271,500.00	620,835,509,300	575,669,609,300	
Total R186 SPOT								14,997,129,271,500.00	620,835,509,300	575,669,609,300	
Total For R186								14,997,129,271,500.00	620,835,509,300	575,669,609,300	
R187P On 21/12/2026 Spot Bond			7.96000	38.17790	7.96000	38.16975		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			7.88000	35.67544	7.88000	35.66790		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			1.70500	284.49984	1.70500	284.46985		22,857,230,000,000.00	13,406,000,000	29,994,623,700	
Total R197 SPOT								22,857,230,000,000.00	13,406,000,000	29,994,623,700	
Total For R197								22,857,230,000,000.00	13,406,000,000	29,994,623,700	
R201 On 21/12/2014 Spot Bond			5.90000	102.34026	5.86000	102.33766		5,900,000,000,000.00	1,000,000,000	71,110,881,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT									5,900,000,000,000.00	1,000,000,000	71,110,881,800
Total For R201									5,900,000,000,000.00	1,000,000,000	71,110,881,800
R202 On 07/12/2033 Spot Bond			1.84000	228.52795	1.84000	228.50304			31,770,399,192,000.00	17,266,521,300	154,228,750,000
Total R202 SPOT									11,770,399,192,000.00	17,266,521,300	154,228,750,000
Total For R202									11,770,399,192,000.00	17,266,521,300	154,228,750,000
R2023 On 28/02/2023 Spot Bond			8.05500	101.78314	8.02000	101.97210			935,814,653,000,000.00	240,324,600,000	482,825,986,700
Total R2023 SPOT									15,814,653,000,000.00	240,324,600,000	482,825,986,700
Total For R2023									15,814,653,000,000.00	240,324,600,000	482,825,986,700
R203 On 15/09/2017 Spot Bond			7.05500	106.78157	7.01500	106.87257			287,847,607,000,000.00	324,287,400,000	663,313,200,000
Total R203 SPOT									17,847,607,000,000.00	324,287,400,000	663,313,200,000
Total For R203									17,847,607,000,000.00	324,287,400,000	663,313,200,000
R2030 On 31/01/2030 Spot Bond			8.66500	94.82243	8.66500	94.80057			409,244,406,000,000.00	162,636,400,000	393,151,000,000
Total R2030 SPOT									19,244,406,000,000.00	162,636,400,000	393,151,000,000
Total For R2030									19,244,406,000,000.00	162,636,400,000	393,151,000,000
R2032 On 31/03/2032 Spot Bond			8.81500	97.53666	8.81500	98.15551			857,875,800,000,000.00	97,320,000,000	245,686,700,000
Total R2032 SPOT									17,875,800,000,000.00	97,320,000,000	245,686,700,000
Total For R2032									17,875,800,000,000.00	97,320,000,000	245,686,700,000
R2037 On 31/01/2037 Spot Bond			8.91000	96.50181	8.91000	96.47896			706,554,090,000,000.00	79,299,000,000	270,425,000,000
Total R2037 SPOT									16,554,090,000,000.00	79,299,000,000	270,425,000,000
Total For R2037									16,554,090,000,000.00	79,299,000,000	270,425,000,000
R204 On 21/12/2018 Spot Bond			7.38500	103.54241	7.34500	103.67033			983,589,146,308,000.00	268,597,040,800	380,994,183,000
Total R204 SPOT									13,589,146,308,000.00	268,597,040,800	380,994,183,000
Total For R204									13,589,146,308,000.00	268,597,040,800	380,994,183,000
R2044 On 31/01/2044 Spot Bond			9.00500	97.84617	9.00500	97.82276			357,048,250,000,000.00	39,650,000,000	129,000,000,000
Total R2044 SPOT									17,048,250,000,000.00	39,650,000,000	129,000,000,000
Total For R2044									17,048,250,000,000.00	39,650,000,000	129,000,000,000
R2048 On 28/02/2048 Spot Bond			9.00500	101.42396	9.00500	101.39969			290,468,270,000,000.00	476,454,000,000	438,797,200,000
Total R2048 SPOT									10,468,270,000,000.00	476,454,000,000	438,797,200,000
Total For R2048									10,468,270,000,000.00	476,454,000,000	438,797,200,000
R207 On 15/01/2020 Spot Bond			7.64000	98.99847	7.61000	99.10792			484,788,560,000,000.00	63,454,000,000	519,889,700,000
Total R207 SPOT									14,788,560,000,000.00	63,454,000,000	519,889,700,000
Total For R207									14,788,560,000,000.00	63,454,000,000	519,889,700,000
R208 On 31/03/2021 Spot Bond			7.81500	97.18876	7.78000	97.34079			407,144,839,178,000.00	180,056,921,200	689,991,379,100
Total R208 SPOT									17,144,839,178,000.00	180,056,921,200	689,991,379,100
Total For R208									17,144,839,178,000.00	180,056,921,200	689,991,379,100
R209 On 31/03/2036 Spot Bond			8.87000	77.40189	8.83500	77.65254			955,037,456,000,000.00	558,628,800,000	662,036,000,000

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 R209 SPOT									5,037,456,000,000.00	558,628,800,000	562,036,000,000
Total For R209									5,037,456,000,000.00	558,628,800,000	562,036,000,000
R210 On 31/03/2028 Spot Bond			1.79000	171.83759	1.79000	171.81907			186,160,000,000.00	104,000,000	23,779,728,900
Total R210 SPOT									186,160,000,000.00	104,000,000	23,779,728,900
Total For R210									186,160,000,000.00	104,000,000	23,779,728,900
R211 On 31/01/2017 Spot Bond			0.91000	130.40043	0.91000	130.38952			4,550,000,000.00	5,000,000	77,505,689,900
Total R211 SPOT									4,550,000,000.00	5,000,000	77,505,689,900
Total For R211									4,550,000,000.00	5,000,000	77,505,689,900
R212 On 31/01/2022 Spot Bond			1.63000	135.12267	1.63000	135.10873			121,478,195,000,000.00	74,526,500,000	151,404,110,400
Total R212 SPOT									121,478,195,000,000.00	74,526,500,000	151,404,110,400
Total For R212									121,478,195,000,000.00	74,526,500,000	151,404,110,400
R213 On 28/02/2031 Spot Bond			8.72000	88.37326	8.68000	88.66251			111,643,762,320,000.00	356,839,881,000	451,207,206,100
Total R213 SPOT									111,643,762,320,000.00	356,839,881,000	451,207,206,100
Total For R213									111,643,762,320,000.00	356,839,881,000	451,207,206,100
R214 On 28/02/2041 Spot Bond			8.92500	78.56041	8.92500	78.54177			334,771,075,000,000.00	261,599,000,000	703,597,700,000
Total R214 SPOT									334,771,075,000,000.00	261,599,000,000	703,597,700,000
Total For R214									334,771,075,000,000.00	261,599,000,000	703,597,700,000
R226C On 15/09/2014 Spot Bond			5.83000	99.58643	5.83000	99.57059			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			6.63000	96.34635	6.63000	96.32928			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			6.47000	93.40976	6.47000	93.39360			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			6.39000	90.59287	6.39000	90.57738			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			6.40000	87.77043	6.40000	87.75540			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			5.86500	98.06188	5.86500	98.04643			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			6.54000	94.76181	6.54000	94.74515			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.41000	91.91573	6.41000	91.89988				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			6.39000	89.09301	6.39000	89.07770				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			6.45000	86.21745	6.45000	86.20250				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.99000	82.29537	6.99000	82.27992				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			7.04000	79.38823	7.04000	79.37323				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			7.35000	75.81352	7.35000	75.79857				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			7.33000	73.18733	7.33000	73.17294				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			7.31000	70.66575	7.31000	70.65189				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			7.30000	68.20910	7.30000	68.19574				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	64.81491	7.57000	64.80176				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	62.52744	7.55000	62.51478				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			7.70000	59.66068	7.70000	59.64836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.67000	57.57078	7.67000	57.55894				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			7.64000	55.57016	7.64000	55.55878				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			7.61000	53.65458	7.61000	53.64364				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.57000	51.86417	7.57000	51.85364				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			7.53000	50.15286	7.53000	50.14273				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			8.16000	45.53533	8.16000	45.52538				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			8.12000	43.92447	8.12000	43.91492				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.08000	42.38692	8.08000	42.37775				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.04000	40.91896	8.04000	40.91014				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.00000	39.51705	8.00000	39.50859				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			7.96000	38.17790	7.96000	38.16975				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			7.92000	36.89834	7.92000	36.89051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.88000	35.67544	7.88000	35.66790				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	100.87965				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	101.98021				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.89800				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	100.77223				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	15.82961	100.00000	15.79126				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	9.17130	100.00000	9.14908				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	19.88105	100.00000	19.83289				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.38365				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.38947				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	101.84562				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.97120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC14 SPOT									0.00	0	0
Total For RDFC14									0.00	0	0
RDFC1 On 25/11/2014 Spot Bond			100.00000	81.51074	100.00000	78.83369		790,000,000,000,000.00	57,900,000,000	57,900,000,000	
Total RDFC15 SPOT									10,000,000,000,000.00	57,900,000,000	57,900,000,000
Total For RDFC15									10,000,000,000,000.00	57,900,000,000	57,900,000,000
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.64290			0.00	0	0
Total RES06 SPOT									0.00	0	0
Total For RES06									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.41236			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.64544			0.00	10,000,000	10,000,000
Total RES15 SPOT									0.00	10,000,000	10,000,000
Total For RES15									0.00	10,000,000	10,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.27471			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	101.41285			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	100.80141			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	100.57726			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	101.64911			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.46241			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMB10€ On 24/07/2038 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 RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.01858				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.50259				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.59744				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.53524				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.53524				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	101.54508				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	101.72434				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	101.96421				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	102.61200	12.35000	102.57859				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	101.66580				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.34857	100.00000	13.31622				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.00000				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 RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.75142				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	100.63604				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	101.50776				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.12172				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	101.16341				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	2.74143	100.00000	2.73486				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	14.93338	100.00000	14.89720				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	34.39674	100.00000	34.31342				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.51988	100.00000	12.48955				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	24.99054	100.00000	24.92999				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.07557				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	100.84305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.08000	107.65176	9.08000	107.62565			0.00	0	760,000,000
Total RW21 SPOT									0.00	0	760,000,000
Total For RW21									0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.27000	93.72548	9.27000	103.26869			0.00	0	500,000
Total RW23 SPOT									0.00	0	500,000
Total For RW23									0.00	0	500,000
RW28 On 10/12/2028 Spot Bond			9.83000	87.62997	9.83000	105.08274			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.21374			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			7.77000	108.77589	7.77000	108.75335			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	99.87179			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			9.06500	103.74198	9.06500	103.71685			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.66716			0.00	0	550,000,000
Total SBK15 SPOT									0.00	0	550,000,000
Total For SBK15									0.00	0	550,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.72538			0.00	0	550,000,000
Total SBK16 SPOT									0.00	0	550,000,000
Total For SBK16									0.00	0	550,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.42670			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	100.57391			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.56365			0.00	1,351,400,000	675,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK19 SPOT										0.00	1,351,400,000	675,700,000
Total For SBK19										0.00	1,351,400,000	675,700,000
SBK7 On 24/05/2015 Spot Bond			7.22000	104.03515	7.22000	104.01511				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			8.84500	101.65178	8.84500	101.62774				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			8.03000	111.28662	8.03000	111.26281				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.89000	111.43376	7.89000	111.41033				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			7.82000	111.50745	7.82000	111.48420				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			8.41500	103.09329	8.41500	103.07020				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.96500	111.35489	7.96500	111.33126				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			7.93000	111.39169	7.93000	111.36815				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.21987				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	101.38559				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	100.95729				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			8.06500	105.88288	8.06500	105.86013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.12631			0.00	0	2,100,000,000
Total SBS15 SPOT									0.00	0	2,100,000,000
Total For SBS15									0.00	0	2,100,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.12270			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.16077			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.93000	107.88717	8.93000	107.86142			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			9.87000	103.85387	9.87000	103.82669			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.08381			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.33401			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.13097			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	102.34095			0.00	866,400,000	433,200,000
Total SBS24 SPOT									0.00	866,400,000	433,200,000
Total For SBS24									0.00	866,400,000	433,200,000
SBS25 On 24/05/2019 Spot Bond			8.43500	103.77533	8.43500	103.75204		7,292,901,000,000.00	0.00	864,600,000	1,592,300,000
Total SBS25 SPOT								7,292,901,000,000.00	0.00	864,600,000	1,592,300,000
Total For SBS25								7,292,901,000,000.00	0.00	864,600,000	1,592,300,000
SBS26l On 28/02/2017 Spot Bond			100.00000	12.93483	100.00000	12.90588			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			9.56000	103.50691	9.56000	103.48022			0.00	0	2,500,000,000

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 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	100.67084			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.07000	100.16020	9.07000	100.13593			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			8.92000	96.73608	8.92000	96.71314			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.26603			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			9.87000	128.58104	9.87000	101.17991		4,276,998,684,000.00		433,333,200	216,666,600
Total SBS31 SPOT								4,276,998,684,000.00		433,333,200	216,666,600
Total For SBS31								4,276,998,684,000.00		433,333,200	216,666,600
SBS4 On 16/11/2021 Spot Bond			9.48000	97.68358	9.48000	97.65900		0.00	0	88,700,000	
Total SBS4 SPOT								0.00	0	88,700,000	
Total For SBS4								0.00	0	88,700,000	
SBS9 On 07/07/2016 Spot Bond			7.62000	107.88819	7.62000	107.86627		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			2.23500	128.38222	2.23500	273.33132		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			1.55500	102.39455	1.55500	128.40828		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	105.98000		0.00	0	0	
Total SCM107 SPOT								0.00	0	0	
Total For SCM107								0.00	0	0	
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A1U SPOT								0.00	0	0	
Total For SF2A1U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.71596				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	15.75188	100.00000	15.71372				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				162.57320	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.18000	112.80355	2.18000	126.52352				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	102.45906	6.50000	102.44115				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.36210				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.00946				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.06562				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			9.04500	100.49496	9.04500	100.47066				0.00	0	260,000,000

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 SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.33723				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.09079				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.12404				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.02211				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	13.45437	100.00000	13.42177				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	101.36797				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	66.21677	100.00000	66.01003				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	101.26116				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	92.40506	100.00000	92.17172				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	23.79059	100.00000	23.73295				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	26.40399	100.00000	26.32156				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	23.42764	100.00000	25.92047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.13188				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.14498				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.82000	103.41795	7.82000	103.39640				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.94500	98.62432	8.94500	99.28549				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.36500	103.22597	8.36500	103.20298				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	99.96374				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	99.96170				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.25118				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	99.96150				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond			100.00000	0.03003	100.00000	0.02998				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond			100.00000	0.03003	100.00000	0.02998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.38331				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			8.11500	103.93631	8.11500	103.91372				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	100.72865				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	100.98315				0.00	300,000,000	300,000,000
Total SSA04 SPOT										0.00	300,000,000	300,000,000
Total For SSA04										0.00	300,000,000	300,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.65054				0.00	462,800,000	231,400,000
Total SSA05 SPOT										0.00	462,800,000	231,400,000
Total For SSA05										0.00	462,800,000	231,400,000
SSA06 On 16/04/2020 Spot Bond			9.33000	97.27014	9.33000	97.24590				0.00	0	1,420,000,000
Total SSA06 SPOT										0.00	0	1,420,000,000
Total For SSA06										0.00	0	1,420,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.66577				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15961				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.51922				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.38800	89.82551	9.38800	89.80299				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.45000	89.55001	9.45000	89.52742				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			7.10500	101.93440	7.10500	101.91502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.87000	93.86115	8.87000	93.83902				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.29094				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			8.19500	103.67871	8.19500	103.65608				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			2.46000	107.88491	2.46000	108.28275				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			8.29500	100.23732	8.29500	100.21506				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	99.80856				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.64000	107.82264	9.64000	107.79491				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.47540				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	101.14807				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	101.22353				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			9.91000	79.85723	9.91000	79.83625				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	100.59599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.69538				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	100.62337				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.95086				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	99.88509				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	99.83583				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	99.65519				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	99.63935				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.54048				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1125 SPOT										0.00	0	0
Total For SY1125										0.00	0	0
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1126 SPOT										0.00	0	0
Total For SY1126										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	98.93663				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	0.00000	100.00000				0.00	0	0
Total SY1128 SPOT										0.00	0	0
Total For SY1128										0.00	0	0
SY1129 On 21/08/2014 Spot Bond				100.00000	0.00000	99.96669				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	0.00000	99.95001				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	0.00000	99.98332				0.00	0	0
Total SY1131 SPOT										0.00	0	0
Total For SY1131										0.00	0	0
SY1132 On 26/08/2014 Spot Bond				100.00000	0.00000	99.88316				0.00	0	0
Total SY1132 SPOT										0.00	0	0
Total For SY1132										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	99.83306				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	99.60717				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				100.00000	0.00000	99.71634				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.08860	0.00000	98.19714				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1139 On 11/09/2014 Spot Bond				100.00000	0.00000	99.61371				0.00	0	0
Total SY1139 SPOT										0.00	0	0
Total For SY1139										0.00	0	0
SY1140 On 09/09/2014 Spot Bond				100.00000	0.00000	99.64543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1140 SPOT										0.00	0	0
Total For SY1140										0.00	0	0
SY1141 On 15/09/2014 Spot Bond				100.00000	0.00000	99.55462				0.00	0	0
Total SY1141 SPOT										0.00	0	0
Total For SY1141										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1144 On 22/09/2014 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total SY1144 SPOT										0.00	0	0
Total For SY1144										0.00	0	0
SY1146 On 16/09/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total SY1146 SPOT										0.00	0	0
Total For SY1146										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.03000	110.58530	7.03000	110.56443				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			8.83000	104.66304	8.83000	104.63833				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	85.90944	100.00000	85.71058				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	30.44406	100.00000	30.37031				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	100.58237				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond			100.00000		0.00000	100.26281				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS116 On 18/08/2014 Spot Bond			100.00000		0.00000	100.00000				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 TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.48386				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	99.98226				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05817				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.11537				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	98.86024				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	98.35262				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	98.17088				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	100.39226				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			7.82000	102.08883	7.82000	102.06755				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61318				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	100.63028				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	100.69113	7.83000	100.67012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.60377				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.62515				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.62921				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	100.60377				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	100.62515				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	81.48624	7.16000	100.61360				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	100.66702				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	100.66361				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	100.74544				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.73437				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.06680				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	100.60291				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.63028				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	100.76919	8.73000	100.65227				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.60034				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.62515				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			8.81500	94.43594	8.81500	98.60918				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	100.59521				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	100.62515				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.66873				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.65933				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.65592				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	100.74374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74033				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	100.71052				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00791				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01128				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	100.99443				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	100.63869				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.25531	101.06155	6.24001				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	100.60034				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	100.75273				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	100.67726				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	100.71137				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.07017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.98537				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	100.62570				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.63436				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	100.62570				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	100.63436				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	100.63869				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	100.62051				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	100.63436				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	100.68197				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	100.68197				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	100.68197				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	100.75114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.76841				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	100.74682				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.09126				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	101.11271				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	101.10413				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			7.47000	106.57977	7.47000	106.55842				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			9.61000	87.96689	9.61000	87.91446				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			7.85500	106.35767	7.85500	106.33541				0.00	0	76,591,733,400
Total TN17 SPOT										0.00	0	76,591,733,400
Total For TN17										0.00	0	76,591,733,400
TN20 On 17/09/2020 Spot Bond			9.13000	110.71841	9.13000	110.69155		2,399,364,000,000.00			262,800,000	14,388,400,000
Total TN20 SPOT								2,399,364,000,000.00			262,800,000	14,388,400,000
Total For TN20								2,399,364,000,000.00			262,800,000	14,388,400,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.73083	100.00000	0.72855				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			9.34000	111.97021	9.34000	111.94244				0.00	0	4,880,000,000
Total TN23 SPOT										0.00	0	4,880,000,000
Total For TN23										0.00	0	4,880,000,000
TN25 On 19/08/2025 Spot Bond			9.56000	99.62235	9.56000	99.59707				0.00	0	17,000,000,000

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 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			9.58500	97.26778	9.58500	97.24304				0.00	0	12,041,000,000
Total TN27 SPOT										0.00	0	12,041,000,000
Total For TN27										0.00	0	12,041,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.82068				0.00	0	0
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.03615				0.00	0	1,500,000,000
Total TNF18 SPOT										0.00	0	1,500,000,000
Total For TNF18										0.00	0	1,500,000,000
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ1 SPOT										0.00	0	0
Total For TORQ1										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.07535				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.07744				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.07758				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.08759				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.10845				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond			100.00000	0.01366	100.00000	0.01360				0.00	0	25,000,000,000
Total TORQ7 SPOT										0.00	0	25,000,000,000
Total For TORQ7										0.00	0	25,000,000,000
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.98794				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	100.80193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.81945				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	100.68318				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	100.73208				0.00	0	2,000,000,000
Total TPDA05 SPOT										0.00	0	2,000,000,000
Total For TPDA05										0.00	0	2,000,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.70596	10.00000	99.67927				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	99.71327	9.75000	99.68724				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	9.71997	100.00000	9.69491				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	101.42059				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	101.51206				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	101.56285				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	101.57300				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	101.85705				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	102.48395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	11.93702	100.00000	11.88452				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	99.30340				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	98.62424				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	98.41974				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP154 On 22/01/2015 Spot Bond				100.00000	0.00000	97.42310				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP155 On 05/02/2015 Spot Bond				100.00000	0.00000	96.74167				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP156 On 21/08/2014 Spot Bond				104.04950	0.00000	99.96614				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP16C On 19/02/2015 Spot Bond				100.00000	0.00000	95.96375				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	96.30873				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	99.48700				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	96.11493				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	95.88103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.01327				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	95.64995				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.94469				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP16€ On 11/06/2015 Spot Bond				100.00000	0.00000	94.66751				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP16€ On 08/01/2015 Spot Bond				100.00000	0.00000	97.54770				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP17€ On 09/07/2015 Spot Bond				100.00000	0.00000	93.96745				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	93.81960				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	93.50314				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	11.96466	100.00000	11.93567				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	75.00232	100.00000	74.71048				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	101.59649				0.00	0	0

Contract 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	101.41356			0.00	1,400,000,000	1,400,000,000
Total TWC054 SPOT									0.00	1,400,000,000	1,400,000,000
Total For TWC054									0.00	1,400,000,000	1,400,000,000
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.49483			0.00	0	0
Total TWC058 SPOT									0.00	0	0
Total For TWC058									0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.47776			0.00	0	0
Total TWC059 SPOT									0.00	0	0
Total For TWC059									0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.44506			0.00	0	0
Total TWC060 SPOT									0.00	0	0
Total For TWC060									0.00	0	0
TWC06 On 26/08/2014 Spot Bond				100.00000	0.00000	100.43416			0.00	0	0
Total TWC061 SPOT									0.00	0	0
Total For TWC061									0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.42863			0.00	0	0
Total TWC062 SPOT									0.00	0	0
Total For TWC062									0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.37659			0.00	0	0
Total TWC063 SPOT									0.00	0	0
Total For TWC063									0.00	0	0
TWC06 On 25/11/2014 Spot Bond			100.00000	81.54788	100.00000	81.37174		400,000,000,000,000.00	44,000,000,000	27,600,000,000	
Total TWC064 SPOT								10,000,000,000,000.00	44,000,000,000	27,600,000,000	
Total For TWC064								10,000,000,000,000.00	44,000,000,000	27,600,000,000	
TWC06 On 26/11/2014 Spot Bond			100.00000	78.83369	100.00000	78.66379		0.00	0	0	
Total TWC065 SPOT								0.00	0	0	
Total For TWC065								0.00	0	0	
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.59055			0.00	0	0
Total TWCJ11 SPOT									0.00	0	0
Total For TWCJ11									0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.49564			0.00	0	0
Total TWCJ12 SPOT									0.00	0	0
Total For TWCJ12									0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	101.42055			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
TWCM1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.45147				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.18000	112.31198	9.18000	112.28459				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	100.00000				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	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.90066				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	100.86675				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.20945				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.21642				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.21679				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	100.95507				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	100.98232				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.96000	111.87181	6.96000	111.85101				0.00	0	11,570,000,000

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 WS04 SPOT										0.00	0	11,570,000,000
Total For WS04										0.00	0	11,570,000,000
WS05 On 01/08/2018 Spot Bond			1.40000	238.48598	1.40000	238.46290				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.89000	103.59527	6.89000	103.57621				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			7.51500	105.68802	7.51500	105.66684				0.00	0	4,220,000,000
Total WSP2 SPOT										0.00	0	4,220,000,000
Total For WSP2										0.00	0	4,220,000,000
WSP3 On 28/05/2019 Spot Bond			7.90000	106.33620	7.90000	106.31382				0.00	0	50,000,000
Total WSP3 SPOT										0.00	0	50,000,000
Total For WSP3										0.00	0	50,000,000
WSP4 On 28/05/2020 Spot Bond			8.23500	105.49085	8.23500	105.46773				0.00	0	10,000,000
Total WSP4 SPOT										0.00	0	10,000,000
Total For WSP4										0.00	0	10,000,000
WSP5 On 28/05/2021 Spot Bond			8.32000	105.49867	8.32000	105.47531				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			6.52000	94.62315	6.52000	94.60665				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			6.45000	92.87751	6.45000	92.86141				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			5.87500	98.38474	5.87500	98.36916				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			6.52000	94.60665	6.52000	94.59016				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			7.29000	69.35086	7.29000	69.33737				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	44.53084	100.00000	44.44635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	23.57073	100.00000	23.52601				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										46,055,534,359,557,500.00	437,247,859,700	785,905,001,300
Total for SPOT :										46,055,534,359,557,500.00	437,247,859,700	785,905,001,300
Total Futures										46 055 535 035 683 500.00	437,247,865,230	785,905,368,507
Total Options										0.00	0	52,389
Grand Total:										46,055,535,035,683,500.00	437,247,865,230	785,905,420,896