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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2014

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			124.73508	124.73508	124.59345	124.59345			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.72978	126.72978	126.58715	126.58715			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,593.45000	2.59345	2,735,080		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			2,583.45000	2.58345	2,725,080		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,603.45000	2.60345	2,745,080		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			597.15000	0.59715	739,780		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			587.15000	0.58715	729,780		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			577.15000	0.57715	719,780		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			9.46093	84.06709	9.40565	84.48696			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.54666	85.40109	9.48952	85.82841			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.61642	83.08470	9.55721	83.52176			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			6,346.57000	6.34657	5,926,700		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			6,414.02000	6.41402	5,994,150		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			6,481.37000	6.48137	6,061,500		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,771.29000	3.77129	3,343,970		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			3,631.28000	3.63128	3,203,960		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			3,701.33000	3.70133	3,274,010		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			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,482.37000	1.48237	1,045,310		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,337.98000	1.33798	900,920		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,410.22000	1.41022	973,160		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			118.06011	118.06011	117.89841	117.89841			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.79121	118.79121	118.62807	118.62807			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			888.41000	0.88841	1,050,110		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			908.41000	0.90841	1,070,110		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			898.41000	0.89841	1,060,110		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			371.93000	0.37193	208,790		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			381.93000	0.38193	218,790		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			361.93000	0.36193	198,790		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	16
I2038	On	06/11/2014			123.21054	123.21054	123.21412	123.21412			0.00	0	1,860
I2038	On	05/02/2015			123.87953	123.87953	123.88423	123.88423			0.00	0	0
Total I2038 Future											0.00	0	1,860
I2038	On	06/11/2014	119.99	Call			3,224.12000	3.22412	3,220,540		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,214.12000	3.21412	3,210,540		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,204.12000	3.20412	3,200,540		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			884.23000	0.88423	879,530		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			874.23000	0.87423	869,530		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Call			894.23000	0.89423	889,530		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	1,860
I2046	On	06/11/2014			123.68150	123.68150	123.68482	123.68482			0.00	0	5,389
I2046	On	05/02/2015			125.65941	125.65941	125.66386	125.66386			0.00	0	0
Total I2046 Future											0.00	0	5,389
I2046	On	06/11/2014	104.43	Call			19,254.82000	19.25482	19,251,500		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			19,244.82000	19.24482	19,241,500		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			19,234.82000	19.23482	19,231,500		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	123.99	Call			1,673.86000	1.67386	1,669,410		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			1,663.86000	1.66386	1,659,410		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			1,653.86000	1.65386	1,649,410		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,389
I2050	On	06/11/2014			133.29491	133.29491	133.29850	133.29850			0.00	0	2,490
I2050	On	05/02/2015			133.97825	133.97825	133.98319	133.98319			0.00	0	0
Total I2050 Future											0.00	0	2,490
I2050	On	06/11/2014	125.99	Call			7,308.50000	7.30850	7,304,910		0.00	0	0

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			7,298.50000	7.29850	7,294,910		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			7,288.50000	7.28850	7,284,910		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			3,993.19000	3.99319	3,988,250		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			3,983.19000	3.98319	3,978,250		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			3,973.19000	3.97319	3,968,250		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	2,490
R186	On	06/11/2014	Bond Future			8.02322	123.04684	7.99312	123.30715		8.15	153,808,550.00	1,250	48,649
R186	On	05/02/2015	Bond Future			8.07897	119.70327	8.04764	119.96891		8.71	0.00	0	540
R186	On	07/05/2015	Bond Future			8.11817	121.77065	8.08530	122.04424		8.89	0.00	0	0
Total R186 Future												153,808,550.00	1,250	49,189
R186	On	06/11/2014	Bond Future	8.16	Call			2,464.19000	2.46419	2,287,560	8.12	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,610.46000	4.61046	4,382,330	8.28	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			1,617.16000	1.61716	1,734,260	8.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,356.68000	2.35668	2,183,990	8.11	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1,093.83000	1.09383	1,181,450	8.11	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,410.13000	2.41013	2,235,460	8.11	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			1,061.97000	1.06197	1,147,610	8.11	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,635.58000	9.63558	9,377,270	8.63	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			1,030.81000	1.03081	1,114,490	8.12	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,281.15000	3.28115	3,079,550	8.18	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			663.57000	0.66357	722,280	8.18	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,263.97000	4.26397	4,041,460	8.25	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			395.82000	0.39582	433,620	8.25	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			17.17000	0.01717	19,170	8.63	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			329.59000	0.32959	361,770	8.28	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			4,822.09000	4.82209	4,590,910	8.30	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			294.57000	0.29457	323,700	8.30	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,325.03000	5.32503	5,087,590	8.33	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			224.84000	0.22484	247,710	8.33	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			665.39000	0.66539	587,250	7.95	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			3,241.85000	3.24185	3,424,020	7.95	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			935.34000	0.93534	836,350	7.99	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			2,624.29000	2.62429	2,785,610	7.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			1,676.73000	1.67673	1,533,520	8.06	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			6,513.69000	6.51369	6,293,650	8.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			750.22000	0.75022	795,820	8.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,577.75000	6.57775	6,356,930	8.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			735.04000	0.73504	779,860	8.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,162.27000	8.16227	7,925,490	9.06	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			440.97000	0.44097	469,830	9.06	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,450.03000	6.45003	6,230,790	8.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			765.87000	0.76587	812,270	8.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			2,850.88000	2.85088	2,960,530	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,202.18000	4.20218	4,040,220	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			2,922.11000	2.92211	3,033,740	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,248.48000	4.24848	4,085,540	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			2,886.32000	2.88632	2,996,970	8.89	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,295.05000	4.29505	4,131,110	8.89	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												153,808,550.00	1,250	77,199
R197	On	06/11/2014	Bond Future			288.92560	288.92560	289.15232	289.15232			0.00	0	939
R197	On	05/02/2015	Bond Future			287.52930	287.52930	287.76227	287.76227			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,152.32000	4.15232	3,925,600		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			4,142.32000	4.14232	3,915,600		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			4,162.32000	4.16232	3,935,600		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			1,227.73000	1.22773	1,460,700		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			1,237.73000	1.23773	1,470,700		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			1,247.73000	1.24773	1,480,700		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			232.84959	232.84959	234.22387	234.22387			0.00	0	47,402
R202	On	05/02/2015	Bond Future			233.37702	233.37702	234.77602	234.77602			0.00	0	0
Total R202 Future												0.00	0	47,402
R202	On	06/11/2014	Bond Future	227.01	Call			7,213.87000	7.21387	5,839,590		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			7,233.87000	7.23387	5,859,590		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			7,223.87000	7.22387	5,849,590		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			1,776.02000	1.77602	377,020		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			1,766.02000	1.76602	367,020		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			1,786.02000	1.78602	387,020		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,402
R2023	On	06/11/2014	Bond Future			7.70970	101.76766	7.69493	101.85722		6.80	0.00	0	9,834
R2023	On	05/02/2015	Bond Future			7.76702	103.38253	7.75144	103.47451		6.88	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.79861	101.23949	7.78187	101.33590		7.33	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.79819	103.19679	7.78079	103.29461		7.25	0.00	0	0
Total R2023 Future												0.00	0	9,834
R2023	On	06/11/2014	Bond Future	8.59	Call			5,290.76000	5.29076	5,202,510	7.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			41.55000	0.04155	42,860	7.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			5,345.51000	5.34551	5,257,190	7.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			39.65000	0.03965	40,890	7.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,400.30000	5.40030	5,311,920	7.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			37.83000	0.03783	39,010	7.08	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			249.69000	0.24969	256,670	7.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,891.83000	5.89183	5,807,150	7.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			261.65000	0.26165	268,950	7.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,940.73000	5.94073	5,855,880	7.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			255.68000	0.25568	262,810	7.17	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,989.57000	5.98957	5,904,570	7.17	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,647.44000	3.64744	3,580,420	7.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,498.08000	1.49808	1,527,470	7.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,575.01000	3.57501	3,508,630	7.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,537.86000	1.53786	1,567,890	7.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,611.14000	3.61114	3,544,440	7.39	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,517.87000	1.51787	1,547,580	7.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,774.48000	1.77448	1,804,800	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,351.86000	4.35186	4,284,110	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,755.59000	1.75559	1,785,660	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,387.54000	4.38754	4,319,530	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,736.87000	1.73687	1,766,680	7.35	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,605.03000	7.60503	7,520,450	7.64	0.00	0	0

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	06/08/2015	Bond Future	9.07	Put			672.01000	0.67201	685,250	7.64	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,316.30000	4.31630	4,248,800	7.35	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	10,745
R203	On	06/11/2014	Bond Future			6.78504	105.01443	6.76950	105.05495		2.37	0.00	0	14,059
R203	On	05/02/2015	Bond Future			6.83104	106.68079	6.81338	106.72298		2.32	0.00	0	0
R203	On	07/05/2015	Bond Future			6.81125	104.35251	6.79019	104.39833		2.33	0.00	0	0
Total R203 Future												0.00	0	14,059
R203	On	06/11/2014	Bond Future	6.84	Call			507.39000	0.50739	481,260	2.35	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			323.70000	0.32370	338,090	2.35	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			522.50000	0.52250	495,980	2.35	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			312.79000	0.31279	326,790	2.35	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			537.87000	0.53787	510,960	2.35	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			302.14000	0.30214	315,750	2.35	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			741.51000	0.74151	710,360	2.37	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			194.24000	0.19424	203,610	2.37	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,601.35000	3.60135	3,559,620	2.47	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			9.92000	0.00992	10,380	2.47	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,623.82000	3.62382	3,582,080	2.47	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			9.54000	0.00954	9,990	2.47	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,153.69000	2.15369	2,115,020	2.42	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			85.29000	0.08529	88,810	2.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,578.88000	3.57888	3,537,170	2.47	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			10.31000	0.01031	10,790	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,395.02000	1.39502	1,361,980	2.36	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			400.40000	0.40040	413,180	2.36	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,410.40000	1.41040	1,377,200	2.36	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			394.29000	0.39429	406,910	2.36	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,380.00000	1.38000	1,347,120	2.36	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			406.88000	0.40688	419,820	2.36	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	14,173
R2030	On	06/11/2014	Bond Future			8.43321	98.54298	8.39812	98.83361			0.00	0	4,188
R2030	On	05/02/2015	Bond Future			8.49091	96.09977	8.45461	96.39594			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.53678	97.76032	8.49902	98.06431			0.00	0	0
Total R2030 Future												0.00	0	4,188
R2030	On	06/11/2014	Bond Future	8.99	Call			4,740.36000	4.74036	4,449,730		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			4,817.57000	4.81757	4,526,940		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/11/2014	Bond Future	9.01	Call			4,894.69000	4.89469	4,604,060		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	9.25	Call			6,203.44000	6.20344	5,907,270		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			6,277.75000	6.27775	5,981,580		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			6,129.04000	6.12904	5,832,870		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			1,916.86000	1.91686	1,612,870		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			1,995.23000	1.99523	1,691,240		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			2,073.50000	2.07350	1,769,510		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,188
R2037	On	06/11/2014	Bond Future			8.71768	100.23467	8.66225	100.76839			0.00	0	6,708
R2037	On	05/02/2015	Bond Future			8.77533	97.56793	8.71821	98.11101			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.82250	99.25390	8.76347	99.80922			0.00	0	0
Total R2037 Future												0.00	0	9,988
R2037	On	06/11/2014	Bond Future	9.71	Call			9,359.96000	9.35996	8,826,240		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			9,194.86000	9.19486	8,661,140		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			9,277.47000	9.27747	8,743,750		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			6,953.10000	6.95310	6,410,020		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			7,037.97000	7.03797	6,494,890		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			7,122.71000	7.12271	6,579,630		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			2,286.54000	2.28654	1,731,220		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			2,104.21000	2.10421	1,548,890		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			2,195.44000	2.19544	1,640,120		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	9,988

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future			7.07404	106.36639	7.05891	106.42063		3.43	0.00	0	12,681
R204	On	05/02/2015	Bond Future			7.12373	104.01913	7.10715	104.07526		3.55	0.00	0	0
R204	On	07/05/2015	Bond Future			7.13631	105.81533	7.11749	105.87533		3.55	0.00	0	0
R204	On	06/08/2015	Bond Future			7.08349	103.81936	7.06320	103.88011		3.44	0.00	0	0
Total R204 Future												0.00	0	12,681
R204	On	06/11/2014	Bond Future	7.99	Call			3,284.52000	3,284.52	3,230,710	3.61	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			10.60000	0.01060	11,030	3.61	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			482.67000	0.48267	454,670	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			730.14000	0.73014	756,380	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			498.71000	0.49871	470,170	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			710.23000	0.71023	735,930	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			515.09000	0.51509	486,020	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			690.66000	0.69066	715,830	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,883.64000	3,88364	3,830,010	3.76	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			68.38000	0.06838	70,880	3.76	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,823.07000	3,82307	3,769,580	3.76	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			72.50000	0.07250	75,140	3.76	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,853.42000	3,85342	3,799,860	3.76	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			70.50000	0.07050	73,070	3.76	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,958.23000	1,95823	1,916,440	3.60	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			715.68000	0.71568	733,890	3.60	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,916.33000	1,91633	1,874,970	3.60	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			736.64000	0.73664	755,280	3.60	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,937.23000	1,93723	1,895,650	3.60	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			726.10000	0.72610	744,520	3.60	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,660.60000	2,66060	2,614,790	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			599.35000	0.59935	614,290	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,179.29000	4,17929	4,125,410	3.64	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			240.95000	0.24095	247,820	3.64	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,617.55000	2,61755	2,572,060	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			614.75000	0.61475	630,010	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,639.04000	2,63904	2,593,390	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			607.01000	0.60701	622,110	3.54	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	14,650
R2044	On	06/11/2014	Bond Future			8.78095	102.10202	8.72552	102.68344			0.00	0	2,473
R2044	On	05/02/2015	Bond Future			8.83632	99.33971	8.77925	99.93131			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.88179	101.05631	8.82290	101.66094			0.00	0	0
Total R2044 Future												0.00	0	2,473
R2044	On	06/11/2014	Bond Future	9.00	Call			2,823.82000	2,82382	2,242,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			2,924.12000	2.92412	2,342,700		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			2,723.33000	2.72333	2,141,910		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			2,155.30000	2.15530	1,563,700		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			2,255.59000	2.25559	1,663,990		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			2,355.70000	2.35570	1,764,100		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			1,799.56000	1.79956	1,194,930		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			1,899.52000	1.89952	1,294,890		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			1,699.44000	1.69944	1,094,810		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	2,473
R2048	On	06/11/2014	Bond Future			8.78188	101.37558	8.72137	102.02715			0.00	0	26,250
R2048	On	05/02/2015	Bond Future			8.83882	102.98414	8.77651	103.64706			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			8.88058	100.32766	8.81637	101.00480			0.00	0	0
Total R2048 Future												0.00	0	27,527
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			10,047.75000	10.04775	9,396,180		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			9,867.97000	9.86797	9,216,400		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			9,957.94000	9.95794	9,306,370		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			7,243.61000	7.24361	6,580,690		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			7,337.13000	7.33713	6,674,210		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			7,149.91000	7.14991	6,486,990		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			4,419.70000	4.41970	3,742,560		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			4,517.51000	4.51751	3,840,370		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			4,321.71000	4.32171	3,644,570		0.00	0	0

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	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	27,527
R207	On	06/11/2014	Bond Future			7.32397	102.01552	7.30899	102.07904		4.49	20,403,104.00	200	35,102
R207	On	05/02/2015	Bond Future			7.37766	99.99313	7.36153	100.05861		4.62	0.00	0	0
R207	On	07/05/2015	Bond Future			7.40618	101.72016	7.38830	101.78957		4.69	0.00	0	0
Total R207 Future												20,403,104.00	200	35,102
R207	On	06/11/2014	Bond Future	7.34	Call			820.28000	0.82028	780,950	4.45	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			688.84000	0.68884	713,030	4.45	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			842.99000	0.84299	803,110	4.45	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			669.21000	0.66921	692,850	4.45	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			866.07000	0.86607	825,630	4.46	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			649.97000	0.64997	673,050	4.46	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,563.48000	4.56348	4,501,440	4.90	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			106.11000	0.10611	109,550	4.90	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,599.18000	4.59918	4,537,050	4.90	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			103.41000	0.10341	106,760	4.90	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,634.65000	4.63465	4,572,440	4.90	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			100.50000	0.10050	103,770	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,779.28000	3.77928	3,721,500	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			462.75000	0.46275	474,380	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,316.44000	2.31644	2,269,320	4.75	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,000.06000	1.00006	1,022,350	4.75	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,719.20000	3.71920	3,661,730	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			477.24000	0.47724	489,180	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,749.20000	3.74920	3,691,570	4.90	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			469.95000	0.46995	481,730	4.90	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												20,403,104.00	200	35,168
R208	On	06/11/2014	Bond Future			7.47900	97.12002	7.46930	97.16750		5.56	0.00	0	16,437
R208	On	05/02/2015	Bond Future			7.53343	98.66140	7.52303	98.71060		5.61	0.00	0	0
R208	On	07/05/2015	Bond Future			7.56209	96.96276	7.55056	97.01550		5.88	0.00	0	0
R208	On	06/08/2015	Bond Future			7.55094	98.83816	7.53887	98.89156		5.65	0.00	0	0
Total R208 Future												0.00	0	16,437
R208	On	06/11/2014	Bond Future	8.50	Call			4,902.30000	4.90230	4,854,830	5.82	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			13.44000	0.01344	13,450	5.82	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			813.72000	0.81372	784,190	5.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			957.30000	0.95730	975,250	5.48	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			837.45000	0.83745	807,480	5.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			932.00000	0.93200	949,510	5.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/11/2014	Bond Future	7.46	Call			861.60000	0.86160	831,200	5.49	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			907.14000	0.90714	924,220	5.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			198.61000	0.19861	201,710	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,685.29000	4.68529	4,639,120	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			193.85000	0.19385	196,880	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,725.26000	4.72526	4,679,010	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			189.19000	0.18919	192,140	5.84	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,645.39000	4.64539	4,599,290	5.84	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,027.39000	3.02739	2,988,490	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,041.99000	1.04199	1,055,830	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,057.54000	3.05754	3,018,480	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,027.54000	1.02754	1,041,220	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,087.83000	3.08783	3,048,600	5.96	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,013.26000	1.01326	1,026,770	5.96	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			443.69000	0.44369	449,680	5.97	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,302.67000	1.30267	1,318,290	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,302.53000	3.30253	3,264,600	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,287.93000	1.28793	1,303,400	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,331.05000	3.33105	3,292,970	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,273.34000	1.27334	1,288,660	5.73	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,039.41000	6.03941	5,992,000	5.97	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,274.12000	3.27412	3,236,340	5.73	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	18,155
R209	On	06/11/2014	Bond Future			8.63037	77.65615	8.57497	78.09813		12.75	0.00	0	25,706
R209	On	05/02/2015	Bond Future			8.68428	78.88865	8.62728	79.33844		13.18	0.00	0	0
R209	On	07/05/2015	Bond Future			8.72555	77.10090	8.66677	77.56060		14.09	0.00	0	0
R209	On	06/08/2015	Bond Future			8.74893	78.59280	8.68868	79.06109		13.92	0.00	0	0
Total R209 Future												0.00	0	25,706
R209	On	06/11/2014	Bond Future	9.50	Put			79.96000	0.07996	98,040	13.29	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,726.65000	3.72665	3,373,500	12.92	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			7.90000	0.00790	10,050	13.47	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			4,085.23000	4.08523	3,719,050	12.97	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			575.67000	0.57567	673,970	12.89	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,844.99000	3.84499	3,487,340	12.94	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			475.93000	0.47593	560,260	12.94	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			6,979.31000	6.97931	6,555,410	13.29	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			6.04000	0.00604	7,720	13.47	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,508.32000	7.50832	7,079,780	13.35	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			507.48000	0.50748	596,310	12.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	9.00	Call			3,785.67000	3.78567	3,430,240	12.93	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			491.50000	0.49150	578,050	12.93	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,244.83000	10.24483	9,805,000	13.47	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			9,924.80000	9.92480	9,485,570	13.47	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			10.27000	0.01027	13,020	13.47	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			417.78000	0.41778	493,580	12.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,340.62000	5.34062	4,940,850	13.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			208.86000	0.20886	251,070	13.11	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			10,562.93000	10.56293	10,122,630	13.47	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,355.21000	1.35521	1,152,280	12.62	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			1,959.53000	1.95953	2,198,580	12.62	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			2,419.41000	2.41941	2,131,940	12.75	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			1,036.11000	1.03611	1,190,620	12.75	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,493.64000	3.49364	3,149,960	12.89	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			57.61000	0.05761	71,050	13.35	0.00	0	907
R209	On	05/02/2015	Bond Future	9.24	Call			5,618.00000	5.61800	5,270,190	13.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			986.21000	0.98621	1,088,190	13.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,672.32000	5.67232	5,323,060	13.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			968.53000	0.96853	1,069,060	13.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,726.96000	5.72696	5,376,270	13.51	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			951.28000	0.95128	1,050,380	13.51	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,366.69000	4.36669	4,057,850	13.34	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			1,496.78000	1.49678	1,637,730	13.34	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			2,395.84000	2.39584	2,559,650	14.28	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,930.53000	4.93053	4,637,550	14.26	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,453.67000	2.45367	2,620,390	14.26	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,976.15000	4.97615	4,681,710	14.27	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,424.62000	2.42462	2,589,880	14.27	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,021.93000	5.02193	4,726,040	14.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,115.93000	3.11593	3,293,910	14.09	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,533.58000	5.53358	5,242,010	14.10	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,085.53000	3.08553	3,262,250	14.10	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,836.51000	9.83651	9,453,140	14.61	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,200.77000	1.20077	1,285,690	14.61	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,445.75000	5.44575	5,156,720	14.08	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,146.57000	3.14657	3,325,830	14.08	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,489.60000	5.48960	5,199,290	14.09	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	56,407
R210	On	06/11/2014	Bond Future			173.71935	173.71935	173.52424	173.52424			0.00	0	642

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/02/2015	Bond Future			176.49731	176.49731	176.30079	176.30079			0.00	0	0
Total R210 Future												0.00	0	642
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			4,514.24000	4.51424	4,709,350		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			4,534.24000	4.53424	4,729,350		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			4,524.24000	4.52424	4,719,350		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			1,300.79000	1.30079	1,497,310		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,290.79000	1.29079	1,487,310		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			1,310.79000	1.31079	1,507,310		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.38912	132.38912	132.39664	132.39664			0.00	0	1,120
R211	On	05/02/2015	Bond Future			132.90036	132.90036	132.90929	132.90929			0.00	0	0
Total R211 Future												0.00	0	1,120
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			2,406.64000	2.40664	2,399,120		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			2,396.64000	2.39664	2,389,120		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			2,386.64000	2.38664	2,379,120		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			100.71000	0.10071	109,640		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			80.71000	0.08071	89,640		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			90.71000	0.09071	99,640		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/11/2014	Bond Future			137.40878	137.40878	137.87491	137.87491			0.00	0	14,864
R212	On	05/02/2015	Bond Future			137.84359	137.84359	138.31848	138.31848			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	06/11/2014	Bond Future	134.99	Call			2,884.91000	2.88491	2,418,780		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,874.91000	2.87491	2,408,780		0.00	0	0

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	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,864.91000	2.86491	2,398,780		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	05/02/2015	Bond Future	137.99	Call			328.48000	0.32848	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			0.00000	0.00000	146,410		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			318.48000	0.31848	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			0.00000	0.00000	156,410		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			308.48000	0.30848	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	166,410		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	06/11/2014	Bond Future			8.46350	88.56017	8.43355	88.79856		11.09	44,280,085.00	500	28,678
R213	On	05/02/2015	Bond Future			8.52193	89.96544	8.49097	90.20848		11.43	0.00	0	0
R213	On	07/05/2015	Bond Future			8.56290	87.97091	8.53073	88.22062		12.26	0.00	0	0
Total R213 Future												44,280,085.00	500	28,678
R213	On	06/11/2014	Bond Future	8.84	Call			3,679.90000	3.67990	3,484,490	11.35	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			522.33000	0.52233	565,310	11.35	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,739.20000	3.73920	3,542,630	11.35	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			506.02000	0.50602	547,840	11.35	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,798.84000	3.79884	3,601,130	11.36	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			490.14000	0.49014	530,820	11.36	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,353.80000	6.35380	6,151,540	11.71	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			735.64000	0.73564	776,420	11.71	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,411.16000	6.41116	6,208,240	11.71	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			721.56000	0.72156	761,680	11.71	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,468.82000	6.46882	6,265,250	11.72	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			707.87000	0.70787	747,340	11.72	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,361.59000	4.36159	4,208,040	12.26	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			2,755.32000	2.75532	2,851,480	12.26	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,404.97000	4.40497	4,250,580	12.26	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			2,723.00000	2.72300	2,818,320	12.26	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,448.83000	4.44883	4,293,610	12.27	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			2,691.26000	2.69126	2,785,750	12.27	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												44,280,085.00	500	28,678
R214	On	06/11/2014	Bond Future			8.71063	78.59272	8.65523	79.05692		13.40	0.00	0	6,058
R214	On	05/02/2015	Bond Future			8.76562	79.83981	8.70862	80.31215		13.84	0.00	0	0
R214	On	07/05/2015	Bond Future			8.80553	77.92402	8.74681	78.40669		14.91	0.00	0	0
Total R214 Future												0.00	0	6,058
R214	On	06/11/2014	Bond Future	9.66	Put			71.21000	0.07121	87,040	14.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/11/2014	Bond Future	9.80	Call			8,776.97000	8.77697	8,322,140	14.27	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			40.07000	0.04007	49,440	14.27	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			371.08000	0.37108	438,750	13.79	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,693.88000	7.69388	7,246,660	14.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			76.94000	0.07694	93,920	14.17	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,761.85000	7.76185	7,314,050	14.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			74.02000	0.07402	90,420	14.18	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			7,829.82000	7.82982	7,381,450	14.19	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Call			4,745.21000	4.74521	4,348,680	13.79	0.00	0	2,500
R214	On	05/02/2015	Bond Future	9.49	Call			6,882.29000	6.88229	6,495,180	14.35	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			798.25000	0.79825	883,480	14.35	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,940.61000	6.94061	6,552,250	14.36	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			783.90000	0.78390	867,880	14.36	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,999.04000	6.99904	6,609,430	14.37	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			769.78000	0.76978	852,510	14.37	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,640.64000	5.64064	5,319,610	15.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			2,346.53000	2.34653	2,508,170	15.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,543.36000	5.54336	5,225,240	15.01	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			2,403.34000	2.40334	2,567,890	15.01	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,591.92000	5.59192	5,272,340	15.02	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			2,374.79000	2.37479	2,537,880	15.02	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,058
Total for Bond												218,491,739.00	1,950	391,351
IR CAN	On	06/11/2014	Can-Do Interest Rate			144.91204	144.91204	144.93709	144.93709			0.00	0	571
Total IR CANDO ICAA Future												0.00	0	571
Total For IR CANDO ICAA												0.00	0	571
Total for Can-Do Interest Rate												0.00	0	571
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
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

Contract 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 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
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

Contract 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 R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
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

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										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
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

Contract 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	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			472.56300	472.56300	473.44000	473.44000				0.00	0	396
GOVI On 05/02/2015 GOVI			480.06200	480.06200	480.95700	480.95700				0.00	0	45
GOVI On 07/05/2015 GOVI			488.34100	488.34100	489.26500	489.26500				0.00	0	0
Total GOVI Future										0.00	0	441
GOVI On 06/11/2014 GOVI	449.00	Call			244,400.00000	24.44000	235,630,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			244,300.00000	24.43000	235,530,000			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			244,500.00000	24.45000	235,730,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 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			209,670.00000	20.96700	200,720,000			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			209,570.00000	20.95700	200,620,000			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			209,470.00000	20.94700	200,520,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			392,550.00000	39.25500	383,310,000			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			392,750.00000	39.27500	383,510,000			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			392,650.00000	39.26500	383,410,000			0.00	0	0
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	441
Total for GOVI										0.00	0	441
AL12 On 06/11/2014 Index Future			522.32300	522.32300	524.35100	524.35100				0.00	0	0
AL12 On 05/02/2015 Index Future			530.61100	530.61100	532.67600	532.67600				0.00	0	0
AL12 On 07/05/2015 Index Future			539.76200	539.76200	541.87800	541.87800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 06/11/2014 Index Future			440.87300	440.87300	441.08900	441.08900			0.00	0	0
AL37 On 05/02/2015 Index Future			447.86900	447.86900	448.09300	448.09300			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			522.17000	522.17000	522.73800	522.73800			0.00	0	1
AL7T On 05/02/2015 Index Future			530.45600	530.45600	531.03800	531.03800			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			474.22800	474.22800	475.28400	475.28400		474,228,000.00		100	584
ALBI On 05/02/2015 Index Future			481.75300	481.75300	482.83000	482.83000		0.00		0	65
ALBI On 07/05/2015 Index Future			490.06200	490.06200	491.17100	491.17100		0.00		0	0
Total ALBI Future								474,228,000.00		100	649
Total For ALBI								474,228,000.00		100	649
IGOV On 06/11/2014 Index Future			220.30000	220.30000	220.35900	220.35900		0.00		0	1,191
IGOV On 05/02/2015 Index Future			223.82200	223.82200	223.88500	223.88500		0.00		0	0
IGOV On 07/05/2015 Index Future			227.70900	227.70900	227.77900	227.77900		0.00		0	0
Total IGOV Future								0.00		0	1,191
Total For IGOV								0.00		0	1,191
ILBI On 06/11/2014 Index Future			596.77500	596.77500	597.73600	597.73600		0.00		0	0
ILBI On 05/02/2015 Index Future			606.26200	606.26200	607.23900	607.23900		0.00		0	157
Total ILBI Future								0.00		0	157
Total For ILBI								0.00		0	157
Total for Index								474,228,000.00		100	1,998
JIBAR f On 17/09/2014 Jibar Future			6.13000	93.87000	6.12000	93.88000		0.00		0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.19000	93.81000	6.19000	93.81000		0.00		0	0
JIBAR f On 19/11/2014 Jibar Future			6.23000	93.77000	6.23000	93.77000		0.00		0	0
JIBAR f On 17/12/2014 Jibar Future			6.26000	93.74000	6.26000	93.74000		0.00		0	0
JIBAR f On 21/01/2015 Jibar Future			6.31000	93.69000	6.30000	93.70000		0.00		0	0
JIBAR f On 18/02/2015 Jibar Future			6.36000	93.64000	6.35000	93.65000		0.00		0	0
JIBAR f On 18/03/2015 Jibar Future			6.41000	93.59000	6.41000	93.59000		0.00		0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.59000	93.41000	6.59000	93.41000		0.00		0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.71000	93.29000	6.70000	93.30000		0.00		0	0
JIBAR f On 15/12/2015 Jibar Future			6.85000	93.15000	6.85000	93.15000		0.00		0	0
JIBAR f On 16/03/2016 Jibar Future			7.00000	93.00000	7.00000	93.00000		0.00		0	0
JIBAR f On 15/06/2016 Jibar Future			7.16000	92.84000	7.13000	92.87000		0.00		0	0
Total Jibar Future								0.00		0	40,850

Contract 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 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 :										692,719,739.00	2,050	435,211
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.22323				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			6.95000	105.03171	6.95000	105.01221				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	101.48862				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.20500	108.29156	8.20500	108.26790				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	101.09588				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			8.89500	106.74285	8.89500	106.71747				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.32422				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.41253				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.07000	99.84727	9.07000	99.82320				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			7.07000	104.21240	7.07000	104.19273				0.00	0	120,000,000

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 AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.72009				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			8.32500	108.16944	8.32500	108.14548				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			1.39000	135.09483	1.39000	139.12967				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			2.31000	127.83050	2.31000	272.56410				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	100.90679				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.49128				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	99.84401				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	99.83761				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	99.83321				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.21910				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.11807				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.14766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.01000	128.48581	3.01000	128.46363				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			4.14000	119.77271	4.14000	119.74835				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.89000	104.26044	4.89000	104.23724				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	65.92045	100.00000	65.76076				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			2.05000	172.22485	2.05000	172.19953				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	162.14402	2.76000	162.11708				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			2.08000	174.19677	2.08000	174.17100				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			1.76000	186.42565	1.76000	186.39970				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			7.72125	77.73521	7.72125	77.71937				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			7.72125	77.73521	7.72125	77.71937				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	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	101.62362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.20245				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.08352				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			7.05500	102.35700	7.05500	102.33760				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.40172				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			7.24000	105.83346	7.24000	105.81301				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.12592				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			2.63000	94.52731	2.63000	106.89959				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			2.45500	102.82042	2.45500	159.74672				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			2.36000	117.67131	2.36000	212.45416				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				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			9.26000	91.47634	9.26000	91.45347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.00533				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	101.54000				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	108.48088	9.63000	108.45301				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			9.35500	110.55059	9.35500	110.52298				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.60000	93.87493	8.60000	93.85334				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.45000	109.82922	9.45000	109.80151				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	99.95928				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	100.83751				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			7.87500	105.87531	7.87500	105.85309			787,500,000.00	100,000	1,460,000,000	
Total ABS10 SPOT									787,500,000.00	100,000	1,460,000,000	
Total For ABS10									787,500,000.00	100,000	1,460,000,000	
ABS11 On 09/04/2021 Spot Bond			8.60500	108.03422	8.60500	108.00936			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			6.90000	103.82663	6.90000	103.80749			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS5 SPOT									0.00	0	0
Total For ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.53500	100.74922	8.53500	100.72622			853,500,000.00	100,000	610,000,000
Total ABS6 SPOT									853,500,000.00	100,000	610,000,000
Total For ABS6									853,500,000.00	100,000	610,000,000
ABS7 On 11/09/2026 Spot Bond			9.57500	94.51671	9.57500	94.49269			0.00	0	3,460,000,000
Total ABS7 SPOT									0.00	0	3,460,000,000
Total For ABS7									0.00	0	3,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.72500	102.14111	7.72500	102.12008			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			2.12000	218.22562	2.12000	276.45067			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			1.33000	126.57981	1.33000	129.38654			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			2.02000	129.37236	2.02000	131.95180			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	0.00452	100.00000	0.00451			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	67.12932	100.00000	66.96670			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			11.40000	101.77975	11.40000	101.74909			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.54031			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.29266	100.00000	4.28226			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.55374			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.74380				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	25.58623	100.00000	25.52424				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.52687				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	65.08679	11.00000	65.06818				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	25.58623	100.00000	25.52424				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.85441				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	102.03806				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.77253				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.82786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.85220				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.86851				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.86851				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.87378				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	101.96960				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.87378				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.86325				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	91.28597				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.93795				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	101.58217				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.79469				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.84978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87187				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.82762				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.72829				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.05500	103.51431	9.05500	106.12969				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.94560				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.61778				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	85.11618				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	166.50264				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	166.58699				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.77245				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.71713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70385				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	102.77719				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	100.14868				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	102.77530				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	101.44955				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	101.40184				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	100.23498				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	100.56661				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	103.15887				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.77911				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	102.96834				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	101.56682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.52916				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	101.60226				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	101.73947				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	101.66198				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	101.57347				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	101.59783				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	99.72926	10.23000	104.80199				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.62202				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	101.58454				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	121.64083				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			9.14500	104.65807	9.14500	104.63251				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	101.73276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	115.32681	1.75000	115.37614				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.85169				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	101.59987				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70308				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.75825				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.64791				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	101.74722				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.32816				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89043				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.52685				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.62805				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.87911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.74722				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				100.00000	0.00000	101.69396				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	101.78786				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.00000	0.00000	101.81662				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	102.12779				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	102.40738				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	101.82334				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.82334				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.93471				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.71412				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	101.93196				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.07636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93471				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	94.18438				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	101.86098				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	101.84649				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	119.07052				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	119.91631				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	101.60377				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.58832				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.37853				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	101.63026				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	98.35529				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	101.70308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.60598				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.60377				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.75256				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.58659				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	100.87813				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	100.85134				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	101.84034				0.00	100,000,000	50,000,000
Total ADCP08 SPOT										0.00	100,000,000	50,000,000
Total For ADCP08										0.00	100,000,000	50,000,000
AER010 On 18/11/2016 Spot Bond			100.00000	14.19180	100.00000	14.15742				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.36932				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.40718				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.43236				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.06795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.17591				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.31971				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.03144				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			7.66000	100.97653	7.66000	100.95579				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.33214				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.55214				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			8.12500	101.57676	8.12500	101.55477				0.00	0	287,600,000
Total AIR01 SPOT										0.00	0	287,600,000
Total For AIR01										0.00	0	287,600,000
AIR02 On 30/04/2023 Spot Bond			9.05000	119.74893	9.05000	119.71998				0.00	0	1,500,000,000
Total AIR02 SPOT										0.00	0	1,500,000,000
Total For AIR02										0.00	0	1,500,000,000
AIR02U On 05/10/2014 Spot Bond			100.00000	96.56121	100.00000	96.31426				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			7.17500	105.17388	7.17500	105.15340				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	90.97891	100.00000	90.75809				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			9.00000	104.18607	9.00000	104.16115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.70084	100.00000	15.66609				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.79000	104.46420	9.79000	104.43707				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			2.70500	164.58141	2.70500	164.55429				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.09185				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.01827				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.01761				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.06682				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	101.62263				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.32918				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	101.49579				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN009: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				100.00000	0.00000	101.64791				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	102.15136				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	103.11500				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	100.00000				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	97.42393				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			2.61000	128.96725	2.61000	293.33563				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	95.70319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.36851				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	98.61916				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	99.94471				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				100.00000	0.00000	101.49337				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				100.00000	0.00000	101.47129				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.45087				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW10 On 01/10/2018 Spot Bond			8.61500	108.31353	8.61500	108.28857				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW11 On 17/04/2015 Spot Bond				100.00000	0.00000	101.38842				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW12 On 17/04/2017 Spot Bond				100.00000	0.00000	101.87391				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW13 On 01/02/2016 Spot Bond				100.00000	0.00000	101.20955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.64554				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.31747				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.17500	104.30461	9.17500	104.27905				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.48000	109.31753	7.48000	109.29560				0.00	0	2,834,000,000
Total BAW2 SPOT										0.00	0	2,834,000,000
Total For BAW2										0.00	0	2,834,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	38.09134	100.00000	37.92383				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.57962				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.43870				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			7.49500	103.89565	7.49500	103.87441				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			8.47500	108.23897	8.47500	108.21442				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.98614	104.65509	10.98614	103.65150				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.06899	102.64318	11.06899	102.44378				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.09131	102.58587	11.09131	102.41377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	102.04441				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.11327	102.45829	11.11327	102.35995				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.68418	102.54075	11.68418	102.54273				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	102.09279				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.09279				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	102.09285				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.23614	101.82117	11.23614	101.95477				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.18981	103.59437	11.18981	102.46545				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.06899	102.64318	11.06899	102.44378				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.05519	102.91882	11.05519	102.65936				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.20363	97.52298	10.20363	102.19134				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	101.98642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	101.96897				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.96897				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2014 Spot Bond				100.00000	0.00000	101.86322				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.92418				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.05750	100.84618	11.05750	101.30286				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.25000	101.81225	11.25000	101.75226				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.91129				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.17500	71.41641	11.17500	99.53479				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.92413				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.80275				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.78049	9.28000	101.78574				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.94013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.01500	70.16613	11.01500	99.34258				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.88245				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.93052				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.93052				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.79715				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.85937				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.94744				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2014 Spot Bond				100.00000	0.00000	101.53117				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.92420				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.94744				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.86321				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.88009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.94753				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.40605				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			13.98614	105.18223	13.98614	104.21692				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.13584	103.38259	15.13584	103.40395				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.99811	103.26458	13.99811	103.03804				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.55422				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.55422				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.55422				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.64996				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.21867				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	20.21013	100.00000	20.17179				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.25624	100.00000	22.20233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.25569	100.00000	20.20661				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.50351	100.00000	12.47322				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.50351	100.00000	12.47322				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.11734	100.00000	15.08072				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.09891	100.00000	13.06719				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.92659				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.93848				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	101.10839				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	101.17814				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	8.51391	100.00000	8.49329				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	8.51391	100.00000	8.49329				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	89.24205	100.00000	89.02439				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	40,000,000,000
Total BCP87U SPOT										0.00	0	40,000,000,000
Total For BCP87U										0.00	0	40,000,000,000
BD0202 On 31/12/2018 Spot Bond			2.02000	104.26202	2.02000	178.65046				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			7.97000	97.09941	7.97000	154.69717				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			7.97000	98.39816	7.97000	155.00681				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.35500	101.31423	8.35500	101.29158				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	100.02057				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	101.63856				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.61500	101.70899	7.61500	101.68834				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	102.03184				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	100.99963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.02000				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.08788				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.15572				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.34518				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	23.73295	100.00000	23.67546				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	100.77896				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.81784				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	100.83450				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	100.84005				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	100.90664				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	100.99534				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	14.86112	100.00000	14.82511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.86112	100.00000	14.82511				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	101.60022				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	101.72666				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	101.76114				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			8.02500	101.61578	8.02500	105.98842				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	101.86458				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	102.04835				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	10.60799	100.00000	10.58229				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	10.60799	100.00000	10.58229				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	101.03392				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	101.36720				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			8.31500	67.99973	8.31500	103.80043				0.00	0	3,000,000,000

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 BID06 SPOT										0.00	0	3,000,000,000
Total For BID06										0.00	0	3,000,000,000
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	99.35579				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	96.11629				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.33568				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.38931				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.32981				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.34654				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.37690				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.50260				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.71407				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	65.19531	100.00000	65.03737				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	101.06484				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	101.09606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	20.87996	100.00000	20.82937				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.83188				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.44354				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.31500	105.38067	7.31500	105.35978				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			9.12500	114.48026	9.12500	114.45250				0.00	0	273,600,000
Total CBL08 SPOT										0.00	0	273,600,000
Total For CBL08										0.00	0	273,600,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	107.45752				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.97500	105.93368	8.97500	105.90841				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			12.21500	97.36037	12.21500	97.32849				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.09067				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			11.17500	102.50293	11.17500	102.47265				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	100.55487				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.01500	103.92026	9.01500	103.89535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.90690				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			11.61500	98.48117	11.61500	98.45096				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	101.49961				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	99.83428				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	100.67535				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.92500	96.85585	9.92500	96.83037				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			9.80000	118.74437	9.80000	118.71333				0.00	0	131,600,000
Total CCT01 SPOT										0.00	0	131,600,000
Total For CCT01										0.00	0	131,600,000
CCT02 On 12/06/2024 Spot Bond			9.65000	115.06378	9.65000	115.03415				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			8.98000	114.48759	8.98000	114.46027				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.02924				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			11.37500	106.35529	11.37500	106.32332				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	100.63934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.89406				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.20065				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	101.31843				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	102.11159				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.18800				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	101.65766				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	101.72509				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	101.80258				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.72458				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.71711				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.75660				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.60743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.77256				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	102.58591				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(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
CLN18(On 01/07/2021 Spot Bond			10.11000	101.92109	10.11000	101.89377				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.00000	0.00000	101.28365				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	119.31200	2.76000	119.29221				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	116.38745	3.14000	119.13403				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	100.22358	8.25000	100.20119				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19(On 13/09/2021 Spot Bond			3.10000	124.38479	3.10000	118.71985				0.00	0	2,800,000,000
Total CLN198 SPOT										0.00	0	2,800,000,000
Total For CLN198										0.00	0	2,800,000,000
CLN19(On 13/09/2016 Spot Bond			2.40000	124.39179	2.40000	118.72876				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	102.51139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.14060				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.08976				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.42500	103.56396	8.42500	103.54061				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.27598				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	101.25502				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN218 On 20/10/2016 Spot Bond				100.00000	0.00000	101.04064				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	101.05455				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			8.47500	103.68448	8.47500	103.66097				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			8.47500	103.68448	8.47500	103.66097				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.52500	102.49379	8.52500	102.47041				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN224 On 20/12/2016 Spot Bond				100.00000	0.00000	101.81682				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	102.00712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.19407				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.19407				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(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
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.53184				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	101.84241				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.30799				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.32689				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	100.42303	9.35000	100.39809				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	100.42303	9.35000	100.39809				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.30740				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.30821				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24(On 14/03/2015 Spot Bond				100.00000	0.00000	100.09224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.71714				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.81773				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.82303				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.71714				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.71714				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.79614				0.00	70,000,000	70,000,000
Total CLN255 SPOT										0.00	70,000,000	70,000,000
Total For CLN255										0.00	70,000,000	70,000,000
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.59162				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.15531				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.70680				0.00	552,800,000	552,800,000
Total CLN258 SPOT										0.00	552,800,000	552,800,000
Total For CLN258										0.00	552,800,000	552,800,000
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	102.70680				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.70680				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.05077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.94500	106.98261	8.94500	106.95718				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.80548				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07137				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	102.09066				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07990				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	102.13846				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.37527				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.36799				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33198				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.55295				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.12009				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.84060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.66870				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.62584				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.02217				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.69219				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	102.04062				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	101.79718				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	104.37162				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	101.67701				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	101.77672				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	101.55259				0.00	500,000,000	500,000,000
Total CLN295 SPOT										0.00	500,000,000	500,000,000
Total For CLN295										0.00	500,000,000	500,000,000
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.94296				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	101.67707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.67707				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	101.67077				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	124.37046				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	103.32384				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	124.94197				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	123.79654				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	124.49215				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	121.00817				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	121.28539				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	100.60624				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			10.54000	97.66566	10.54000	97.63840				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			11.06000	94.33038	11.06000	99.31911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.59372				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	101.96117				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	100.59243				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.99324				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	100.92314				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	103.12269	8.80500	103.13902				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	101.71412				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	101.00333				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	117.83002				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	101.79576				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	101.82885				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	101.95676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.86114				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	102.61323				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.61323				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	105.51894				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	102.03818				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	101.59372				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	107.21963				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	107.28001				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	100.92610				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.28072				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	101.60336				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.59665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.12644				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	101.61761				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	101.89502				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.91688				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	100.60683				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	101.55519				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	100.87141				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	100.23567				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.59554				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	6,000,000,000	6,000,000,000
Total CLN355 SPOT										0.00	6,000,000,000	6,000,000,000
Total For CLN355										0.00	6,000,000,000	6,000,000,000
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.87071				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	100.98692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.55520				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	98.10228	10.55000	104.83474				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.72000	103.20190	9.72000	109.92204				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	103.61515				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.85356				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.86000	103.99511	11.86000	112.24451				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.88969				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			11.89000	105.66647	11.89000	105.50078				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.32000	105.44341	10.32000	105.29935				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.88969				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.95676				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	102.08903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.91927				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.23059				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	101.71412				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.66500				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			9.22500	102.83982	9.22500	107.60314				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	102.05810				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	101.90163				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	99.44280	10.55000	104.95197				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	99.32456	11.00000	99.26013				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	100.97252				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	101.19252				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	100.98537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.65000	101.26327	11.65000	106.71007				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	101.28300				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	100.92864				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.99585				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.80933				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.16854	7.01000	39.78024				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	163.18755				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			8.35500	101.31423	8.35500	140.02387				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			7.97000	35.16205	7.97000	154.69717				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			7.97000	35.58565	7.97000	155.00681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	92.22687				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	92.16041				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.33554				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.33554				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.83892				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.71501				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.73940				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.74722				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.99324				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.58390				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.66999				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.65895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.11547				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	100.33404				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.26793				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			8.57500	105.87319	8.57500	108.86587				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.42500	104.17242	8.42500	104.14893				0.00	0	750,000,000
Total COJ04 SPOT										0.00	0	750,000,000
Total For COJ04										0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.83500	116.87831	9.83500	116.84765				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			8.20000	105.75928	8.20000	105.73606				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			9.42500	111.50240	9.42500	111.47449				0.00	0	600,000,000
Total COJ07 SPOT										0.00	0	600,000,000
Total For COJ07										0.00	0	600,000,000
COJG0 On 09/06/2024 Spot Bond			9.50000	106.81811	9.50000	106.79102				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			9.85000	99.75555	9.85000	99.72935				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			10.70000	100.90802	10.70000	100.87929				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			10.70000	93.65631	10.70000	93.62964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.31364				0.00	1,296,000,000	648,000,000
Total CPL002 SPOT										0.00	1,296,000,000	648,000,000
Total For CPL002										0.00	1,296,000,000	648,000,000
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.25281				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	100.16316				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	101.19576				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.71780				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.29599				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.74500	103.98718	10.74500	103.46049				0.00	0	700,000,000
Total CPV01 SPOT										0.00	0	700,000,000
Total For CPV01										0.00	0	700,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.16460	100.00000	11.94550				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	3.65767	100.00000	4.85276				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	10.81830	100.00000	11.87002				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	100.84369				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.75000	100.69166	7.75000	100.67085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5On 21/11/2014 Spot Bond				100.00000	0.00000	100.31358				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5On 25/02/2015 Spot Bond				100.00000	0.00000	100.25463				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5On 03/03/2015 Spot Bond				100.00000	0.00000	100.10215				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	85.03308	100.00000	84.84200				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
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	101.77377				0.00	100,000,000	50,000,000
Total DLTC04 SPOT										0.00	100,000,000	50,000,000
Total For DLTC04										0.00	100,000,000	50,000,000
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	101.06124				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	100.66903				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	101.80228				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.27632				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.67251				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 22/03/2019 Spot Bond				100.00000	0.00000	101.32014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL00:On 20/06/2019 Spot Bond				100.00000	0.00000	100.50174			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.99960			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021On 18/06/2021 Spot Bond			8.42500	105.12327	8.42500	105.09957			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			7.20500	116.22014	7.20500	116.19768			0.00	0	672,200,000
Total DV21 SPOT									0.00	0	672,200,000
Total For DV21									0.00	0	672,200,000
DV22 On 07/02/2020 Spot Bond			8.13000	106.54327	8.13000	106.52020	69,726,132,000.00		8,576,400	1,611,200,000	
Total DV22 SPOT							69,726,132,000.00		8,576,400	1,611,200,000	
Total For DV22							69,726,132,000.00		8,576,400	1,611,200,000	
DV23 On 27/02/2023 Spot Bond			8.69000	108.10877	8.69000	108.08378	56,316,414,000.00		6,480,600	1,840,000,000	
Total DV23 SPOT							56,316,414,000.00		6,480,600	1,840,000,000	
Total For DV23							56,316,414,000.00		6,480,600	1,840,000,000	
DV24 On 18/02/2024 Spot Bond			8.70000	106.87957	8.70000	106.85484			0.00	0	139,200,000
Total DV24 SPOT									0.00	0	139,200,000
Total For DV24									0.00	0	139,200,000
DV29 On 18/02/2029 Spot Bond			9.34000	106.57755	9.34000	106.55112			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00:On 09/12/2014 Spot Bond				100.00000	0.00000	100.00001			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	99.94633			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	101.33597			0.00	100,000,000	50,000,000
Total DVC005 SPOT									0.00	100,000,000	50,000,000
Total For DVC005									0.00	100,000,000	50,000,000
DVC00:On 29/06/2015 Spot Bond				100.00000	0.00000	101.22836			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.52828			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.83996			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			7.72500	128.37014	7.72500	128.34371			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	94.49646			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									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			0.20000	102.83680	0.20000	135.07229			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			1.90500	124.92474	1.91500	124.76340		762,000,000,000.00		400,000,000	8,391,500,000
Total EL28 SPOT								762,000,000,000.00		400,000,000	8,391,500,000
Total For EL28								762,000,000,000.00		400,000,000	8,391,500,000
EL29 On 19/11/2029 Spot Bond			1.91500	112.23865	1.91500	112.22259		0.00	0	0	0
Total EL29 SPOT								0.00	0	0	0
Total For EL29								0.00	0	0	0
EL30 On 29/07/2030 Spot Bond			2.04000	110.46783	2.04000	110.45165		0.00	0	0	0
Total EL30 SPOT								0.00	0	0	0
Total For EL30								0.00	0	0	0
EL31 On 02/06/2031 Spot Bond			2.10000	102.58049	2.10000	102.56526		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.32500	106.73557	9.32500	106.70913				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			9.17500	107.41397	9.17500	107.38779				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.75000	105.34683	9.75000	105.31957				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			10.03000	96.44744	10.03000	98.93613				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.11500	108.42290	10.11500	106.77856				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	100.48867				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.24381				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	99.94788				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.58910				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.35297				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.37629				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205 On 10/09/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	94.35022	100.00000	94.11493				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	66.21677	100.00000	66.01003				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	87.67427	100.00000	87.47086				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	75.19350	100.00000	75.04918				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.74263	3.00000	131.71983				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			11.26000	103.69831	11.26000	103.66744				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	104.89527				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.00183				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.63795				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.59500	100.83625	9.59500	100.81044				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.41745				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.25653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.50773				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										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	0.00000	100.46892				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										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	0.00000	100.49855				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1:On 17/08/2015 Spot Bond				100.00000	0.00000	100.89762				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	100.42162				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	100.43922				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	100.41810				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	100.43277				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	0.00000	100.42751				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	0.00000	100.42157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.87000	101.04269	6.87000	101.02394			0.00	0	10,200,000,000
Total ES15 SPOT									0.00	0	10,200,000,000
Total For ES15									0.00	0	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.49500	109.06075	7.49500	109.03883		210,102,088,500.00		28,032,300	10,628,032,300
Total ES18 SPOT								210,102,088,500.00		28,032,300	10,628,032,300
Total For ES18								210,102,088,500.00		28,032,300	10,628,032,300
ES23 On 25/01/2023 Spot Bond			8.25000	111.68978	8.25000	111.66525		127,644,825,000.00		15,472,100	24,765,622,300
Total ES23 SPOT								127,644,825,000.00		15,472,100	24,765,622,300
Total For ES23								127,644,825,000.00		15,472,100	24,765,622,300
ES26 On 02/04/2026 Spot Bond			8.62000	97.87893	8.62000	97.85637		152,206,788,000.00		17,657,400	9,217,657,400
Total ES26 SPOT								152,206,788,000.00		17,657,400	9,217,657,400
Total For ES26								152,206,788,000.00		17,657,400	9,217,657,400
ES33 On 15/09/2033 Spot Bond			9.40000	83.21232	9.34500	83.61381		7,575,367,880,000.00		805,890,200	137,305,700,000
Total ES33 SPOT								7,575,367,880,000.00		805,890,200	137,305,700,000
Total For ES33								7,575,367,880,000.00		805,890,200	137,305,700,000
ES42 On 25/04/2042 Spot Bond			9.43500	94.05318	9.43500	94.02949		0.00		0	23,500,000,000
Total ES42 SPOT								0.00		0	23,500,000,000
Total For ES42								0.00		0	23,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.46194		0.00		0	0
Total EXX01 SPOT								0.00		0	0
Total For EXX01								0.00		0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.45206		0.00		0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.31498		0.00		0	0
Total FIFB01 SPOT								0.00		0	0
Total For FIFB01								0.00		0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.05867		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	101.52081		0.00		0	0
Total FIFB03 SPOT								0.00		0	0
Total For FIFB03								0.00		0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	101.10631		0.00		0	0

Contract 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	103.34581				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	100.21067				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.27947	100.00000	11.25215				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	10.97731	100.00000	10.95072				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	101.55978				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	101.62617				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	101.75865				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	101.89073				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			6.50000	99.91104	6.50000	99.89326				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			9.01500	100.06268	9.01500	100.03857				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	99.98281				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	99.98274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.98370				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.40298				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.15379				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.15642				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			9.92500	103.21522	9.92500	103.03674				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			10.81500	106.59193	10.81500	106.56127				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	100.50469				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			2.12000	130.22060	2.12000	131.07471				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			2.15000	129.36284	2.15000	275.83259				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			2.34000	103.32104	2.34000	109.81250				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.43500	103.05234	2.43500	160.10713				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			2.25000	119.54970	2.25000	215.84620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0:On 15/09/2015 Spot Bond			7.51000	105.56295	7.51000	105.54180				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.84100	62.52033	7.84100	61.86500				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			9.46300	40.00945	9.46300	39.10033				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.70000	38.71770	9.70000	37.79224				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02:On 02/03/2015 Spot Bond			100.00000	67.84387	100.00000	67.71800				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03:On 27/03/2015 Spot Bond			100.00000	74.47855	100.00000	74.33724				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	100.16447				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	102.06030				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.77261				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.95409				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.42127	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.42127	7.47000	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 FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93471				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83987				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	102.10302				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	101.90163				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	100.33844	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	102.02731				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.51852				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.44148				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	16.58447	100.09221	16.54426				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	101.71854				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	113.59156				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	102.05119				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	102.30348				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	105.12506				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	101.90973				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	101.93190				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	101.75706				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	101.80238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	102.38643				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	101.76929				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	59.34174	13.22500	59.32076				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	101.66337				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	101.66557				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	102.48075				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	101.74502				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.58500	94.64850	3.58500	97.90342				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	101.82444				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	101.82444				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	100.42733				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	101.59372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.85828				0.00	0	0
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	101.71412				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	101.67219				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	100.84451				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	101.97219				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	100.58910				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	100.83547				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.02700				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	102.27632				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	101.78472				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	102.27411				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	101.65233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.80238				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.80238				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	101.60027				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.37274				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.45181				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	101.58780				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.18786				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	101.90825				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	101.17289				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	101.56974				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.14959				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.15291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.13202				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.02198				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.13202				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.01757				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	100.73955				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	102.56350	8.75000	100.80292				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	101.54100				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	11.49006	100.00000	11.44083				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	10.48280	100.00000	10.43788				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	100.79933				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	101.91634				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	101.90531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	99.97813				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.94147				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			3.36000	116.98507	3.36000	120.73157				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	101.94071				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	101.96062				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			3.34000	108.03788	3.34000	120.89084				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			1.67000	99.95427	1.67000	127.70194				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			3.36000	105.39220	3.36000	120.73157				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			2.65000	101.88479	2.65000	125.50444				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			2.72000	104.42517	2.72000	132.57727				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.06022				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	101.68400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.92747				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	103.83544				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.25488				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.17083				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	101.85311				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	101.85091				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	103.58868				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	99.89251				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	11.07129	100.00000	11.04447				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	21.43949	100.00000	21.38698				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	63.45443	100.00000	63.25632				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	18.57867	100.00000	18.39527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.79000	148.03907	4.79000	148.00652				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	101.51495				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.37229				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	102.55818				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.01042				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	101.49039				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	100.56283				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	101.52206				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			2.06800	82.79988	2.06800	101.60897				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			2.47000	100.47125	2.47000	131.69183				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	100.96277				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.37384	10.38000	101.34562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.37384	10.38000	101.34562			25,950,000,000,000.00	2,500,000,000	3,000,000,000
Total FRS104 SPOT									25,950,000,000,000.00	2,500,000,000	3,000,000,000
Total For FRS104									25,950,000,000,000.00	2,500,000,000	3,000,000,000
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
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	100.69709			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	100.95850			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			2.61000	97.90587	2.61000	106.27747			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			2.56000	205.91085	2.56000	206.45267			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			2.58000	106.86509	2.58000	106.84788			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	101.11014			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			2.59000	205.03070	2.59000	205.57047			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	101.06173			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			2.44000	108.81522	2.44000	108.79811			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			2.67000	105.16478	2.67000	105.14761			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11€ On 26/06/2015 Spot Bond				100.00000	0.00000	101.26306				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	51.98100				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS11€ On 06/08/2015 Spot Bond				100.00000	0.00000	100.58736				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS11€ On 31/01/2038 Spot Bond			2.77500	103.16323	2.77500	103.20505				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.45000	100.13772	3.45000	100.11017				0.00	0	500,000,000
Total FRS120 SPOT										0.00	0	500,000,000
Total For FRS120										0.00	0	500,000,000
FRS36 On 07/12/2023 Spot Bond			2.66000	124.55410	2.66000	265.57553				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			2.16000	129.26642	2.16000	275.62692				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			2.88000	122.54649	2.88000	261.29334				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			2.49000	102.04971	2.49000	127.88655				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	100.88379				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			2.02000	131.97106	2.02000	127.91715				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.08595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.31758				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	100.74632				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			2.45000	106.19347	2.45000	106.17675				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	16.85602	104.97509	16.81291				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.41809	101.07593	22.36325				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.78483	100.44759	15.74644				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	24.00616	100.76967	23.94761				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			2.08000	116.94155	2.08000	116.92426				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			2.30000	97.46365	2.30000	110.22122				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	98.55203					0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.33000	97.19252	2.33000	109.91452			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.28029			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			2.36000	127.35614	2.36000	344.05673			0.00	0	0
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	100.65318			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	100.27646			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.29122			0.00	0	0
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.65000	100.94441	6.65000	100.92647			0.00	0	613,200,000
Total FRX15 SPOT									0.00	0	613,200,000
Total For FRX15									0.00	0	613,200,000
FRX16 On 15/09/2016 Spot Bond			7.53500	100.74730	7.53500	104.72223			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			7.81500	101.69487	7.81500	105.91838			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			7.98500	111.98220	7.98500	111.95825			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			8.50500	104.90362	8.50500	104.87988		10,206,000,000.00		1,200,000	820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX19 SPOT										10,206,000,000.00	1,200,000	820,000,000
Total For FRX19										10,206,000,000.00	1,200,000	820,000,000
FRX20 On 01/10/2020 Spot Bond			8.70500	104.07185	8.70500	104.04763				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.28000	91.36734	9.28000	91.34445				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.40000	111.43090	9.40000	111.40294				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			9.71000	101.31994	9.71000	102.69353				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.07000	95.96967	10.07000	95.94405				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			10.07500	83.66447	10.07500	83.64201				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	101.44047				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	101.49586				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	101.51800				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	101.57332				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	101.66187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.72827				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	102.01594				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.36130				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.37740				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.38121				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.39196				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.40813				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.42159				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.48075				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	101.43327				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	101.66967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.82500	105.42080	8.82500	105.39593				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	100.61180				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	99.18649				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	100.85836				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	100.87692				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	100.91278				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	100.95723				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.01893				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.01944				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.32035				0.00	132,500,000	192,500,000
Total GRT02 SPOT										0.00	132,500,000	192,500,000
Total For GRT02										0.00	132,500,000	192,500,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.09293				0.00	1,058,000,000	529,000,000
Total GRT03 SPOT										0.00	1,058,000,000	529,000,000
Total For GRT03										0.00	1,058,000,000	529,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.09282				0.00	30,000,000	30,000,000
Total GRT04 SPOT										0.00	30,000,000	30,000,000
Total For GRT04										0.00	30,000,000	30,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.18273				0.00	600,000,000	300,000,000
Total GRT05 SPOT										0.00	600,000,000	300,000,000
Total For GRT05										0.00	600,000,000	300,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.96118				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.40473				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	101.52459				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.27724				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	101.33240				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	102.59910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.12709				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	101.40916				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	99.88282				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	100.71328				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	100.77879				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	100.73371				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	100.56371				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.02753				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			7.33770	102.07768	7.33770	96.62215				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.07508				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			8.33810	101.74329	8.33810	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.13619				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			8.78845	101.80647	8.78845	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.21084				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.10562			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.23765			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.28317			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	100.69676			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			8.85500	102.85599	8.85500	102.83178			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			7.87500	109.77108	7.87500	109.74804		24,749,550,000,000.00	3,142,800,000	30,806,800,000	
Total HWAY20 SPOT								24,749,550,000,000.00	3,142,800,000	30,806,800,000	
Total For HWAY20								24,749,550,000,000.00	3,142,800,000	30,806,800,000	
HWAY2 On 07/12/2023 Spot Bond			1.94000	131.40771	1.94000	280.19434		0.00	0	19,700,000,000	
Total HWAY23 SPOT								0.00	0	19,700,000,000	
Total For HWAY23								0.00	0	19,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.96000	134.12457	1.96000	285.98720		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			9.26500	100.87734	9.26500	100.85252		21,683,806,000,000.00	2,340,400,000	8,097,100,000	
Total HWAY34 SPOT								21,683,806,000,000.00	2,340,400,000	8,097,100,000	
Total For HWAY34								21,683,806,000,000.00	2,340,400,000	8,097,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.21500	101.33457	9.21500	101.30977		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	61.56389	100.00000	61.41475		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	15.98279	100.00000	15.94407		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF03 On 09/10/2014 Spot Bond			100.00000	94.44360	100.00000	94.20450			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	42.87156	100.00000	42.76770			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.88368	100.00000	21.83066			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	14.12312	100.00000	14.08891			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	65.33396	100.00000	65.17569			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			1.67500	116.84981	1.69000	116.67004		104,482,029,760,000.00	62,377,331,200	87,214,279,100	
Total I2025 SPOT								14,482,029,760,000.00	62,377,331,200	87,214,279,100	
Total For I2025								14,482,029,760,000.00	62,377,331,200	87,214,279,100	
I2038 On 31/01/2038 Spot Bond			1.85000	121.94758	1.85000	121.93034		154,864,120,675,000.00	83,710,335,500	97,811,589,400	
Total I2038 SPOT								14,864,120,675,000.00	83,710,335,500	97,811,589,400	
Total For I2038								14,864,120,675,000.00	83,710,335,500	97,811,589,400	
I2046 On 31/03/2046 Spot Bond			1.87000	123.74422	1.87000	123.72663		598,147,363,000.00	319,864,900	48,746,442,300	
Total I2046 SPOT								598,147,363,000.00	319,864,900	48,746,442,300	
Total For I2046								598,147,363,000.00	319,864,900	48,746,442,300	
I2050 On 31/12/2050 Spot Bond			1.88000	131.92835	1.88000	131.90959		587,641,940,000.00	312,575,500	26,107,671,300	
Total I2050 SPOT								587,641,940,000.00	312,575,500	26,107,671,300	
Total For I2050								587,641,940,000.00	312,575,500	26,107,671,300	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	95.40000		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			7.40000	101.38233	7.40000	101.36231		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	100.52710		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.35692				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			8.02500	101.95097	8.02500	101.92917				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.72500	106.72204	7.72500	106.70006				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.84500	101.25858	7.84500	101.23742				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	100.66927				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	100.70825				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			1.49000	101.39634	1.49000	128.90818				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			2.09000	104.80206	2.09000	131.33714				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	101.59139				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	102.52152				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			7.84500	106.65690	7.84500	106.63447				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.29374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.39510			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	100.76486			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			8.44500	100.17948	8.44500	100.15684			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			8.49500	95.84584	8.49500	95.82418		5,097,000,000.00	600,000	600,000	
Total IBL46 SPOT								5,097,000,000.00	600,000	600,000	
Total For IBL46								5,097,000,000.00	600,000	600,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.13335			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			7.92500	101.41953	7.92500	101.39799			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			8.96500	101.57865	8.96500	101.53143			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	100.73729			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	100.75902			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			7.76500	99.90708	7.76500	99.88640			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			8.22500	100.51326	8.22500	100.49125			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	100.84020			0.00	0	0

Contract 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	100.50492				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			7.49500	102.87215	7.49500	102.85159				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			8.18500	104.33904	8.18500	104.31630				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			9.35000	106.24770	9.35000	106.22132				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	101.33812				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	100.87344				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	100.78757				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	100.80474				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	100.82178				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	0.00522	100.00000	0.00520				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.00319				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	100.94554				0.00	0	0

Contract 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
IDCG03 On 22/10/2020 Spot Bond			8.57500	102.09696	8.57500	102.07354			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	101.96202	5.00000	101.94826			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	101.96202	5.00000	101.94826			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	100.55173	5.00000	100.53824			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	101.96202	5.00000	101.94826			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	99.95696	4.00000	99.94621			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	32.77079	100.00000	32.62149			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	32.58591	100.00000	32.43745			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.58591	100.00000	32.43745			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	110.23410	9.20000	110.20702			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	101.55265			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	101.55265			0.00	0	0

Contract 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	100.50778			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.22297	100.00000	7.20528			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	100.45882			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			8.77500	99.94319	8.77500	99.91987			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	99.98190			0.00	0	0
Total IN06H SPOT									0.00	0	0
Total For IN06H									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.34236			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.12692	100.00000	9.10481			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	63.45443	100.00000	63.25632			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	99.72678	100.00000	99.45504			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	74.18699	100.00000	74.03651			0.00	0	0
Total IN262U SPOT									0.00	0	0
Total For IN262U									0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	81.20001	100.00000	81.20000		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total IN437U SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IN437U								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
IN441U On 07/10/2014 Spot Bond			100.00000	94.51475	100.00000	94.27425		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN441U SPOT									0.00	0	0
Total For IN441U									0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	96.87500	100.00000	96.12404			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	93.25834	100.00000	92.57261			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	84.73111	100.00000	84.12589			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	99.32886	100.00000	98.66667		40,000,000,000,000.00		400,000,000	200,000,000
Total IN446U SPOT								10,000,000,000,000.00		400,000,000	200,000,000
Total For IN446U								10,000,000,000,000.00		400,000,000	200,000,000
IN448U On 25/11/2014 Spot Bond			100.00000	90.29066	100.00000	89.62676			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059			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	88.37772	100.00000	88.16425			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	86.90476	100.00000	86.69834			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.20000	96.99321	6.20000	99.91514			0.00	0	0
Total INA437 SPOT									0.00	0	0
Total For INA437									0.00	0	0
INA438 On 16/09/2014 Spot Bond			6.20000	99.89819	6.20000	99.79658			0.00	0	0
Total INA438 SPOT									0.00	0	0
Total For INA438									0.00	0	0
INA440 On 30/09/2014 Spot Bond			6.20000	99.66142	6.20000	99.56030			0.00	0	0
Total INA440 SPOT									0.00	0	0
Total For INA440									0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.30000	99.53613	6.30000	99.43364			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.30000	99.41657	6.30000	99.31432				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	99.29730	6.30000	99.19530				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	99.04483	6.40000	98.94173				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	98.92457	6.40000	98.82172				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	98.68492	6.40000	98.58257				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.75439				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			10.98614	103.88408	10.98614	103.18343				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			10.98614	102.17341	10.98614	102.14850				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	101.79377				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	99.97268				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	101.75793				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.83580	6.50000	102.81783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.87958				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	95.45628				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	99.87714				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.02846				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	101.73725				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	102.97084				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	101.38294				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.37190				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	100.61352				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	100.49834				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	100.39124				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.38678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	102.85699				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	100.95519				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	101.88055				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	101.34655				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	100.93219				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	101.86321				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.20995				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	102.39507				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	98.98003				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	100.77077				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				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	101.33678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.13006			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.14556			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			8.53500	104.19728	8.53500	104.17349			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	101.37505			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	101.40946			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	101.43243			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	100.93635			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			9.12500	104.05968	9.12500	104.03446			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	101.76007			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			8.32500	108.25083	8.32500	108.22684		832,500,000.00		100,000	620,000,000
Total IPL6 SPOT								832,500,000.00		100,000	620,000,000
Total For IPL6								832,500,000.00		100,000	620,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.26626			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.24407			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71483				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.35302				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	101.82616				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			8.58000	103.73287	8.58000	103.70907				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	103.59109				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.02267				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			3.18000	97.49284	3.18000	124.46711				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			3.61500	140.40320	3.61500	140.37663				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	101.56059				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.34556				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.25127				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.93356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66886				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			3.69000	96.14638	3.69000	96.96743				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			3.69000	96.06622	3.69000	103.08652				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.95336				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	100.63361				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	99.98190				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			10.06500	115.88513	10.06500	115.85421				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.22059				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			3.71500	138.86643	3.71500	138.83978				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216				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	96.82134	100.00000	96.08225				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	91.87427	100.00000	91.20852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	87.42969	100.00000	86.82673				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	83.47254	100.00000	82.90469				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	98.01325	100.00000	97.36842				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.94127				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	100.36574				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.20000	99.98302	6.20000	99.88124				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.30000	99.50195	6.30000	99.39952				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	99.38247	6.30000	99.28029				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.40000	98.53148	6.40000	98.42944				0.00	0	0
Total IVA449 SPOT										0.00	0	0
Total For IVA449										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.60140				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	101.46433				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.21173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.26228				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	100.37588				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.39701				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.15993				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.13015				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.13791				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.15342				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.08359				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.02073				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	100.84463				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	101.66173				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	100.49628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.26258				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.25993				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.39943				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.08858				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	100.91810				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	100.75349				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.53843				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	101.43497				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	101.47370				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	101.47370				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			8.78500	109.44726	8.78500	103.32778				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	18.69884	100.00000	18.62852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.63122	100.00000	11.58007				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	100.98538				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			8.99500	108.87135	8.99500	102.96542				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	100.86155				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	100.51796				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	86.68492	100.00000	86.48426				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.85467				0.00	0	700,000,000
Total JDG01 SPOT										0.00	0	700,000,000
Total For JDG01										0.00	0	700,000,000
JDG02 On 22/01/2015 Spot Bond			100.00000	91.17671	100.00000	90.95488				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	101.12336				0.00	0	1,000,000,000
Total JDG03 SPOT										0.00	0	1,000,000,000
Total For JDG03										0.00	0	1,000,000,000
JDG03 On 21/02/2016 Spot Bond			100.00000	34.39674	100.00000	34.31342				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	101.58026				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	83.47978	100.00000	83.29218				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	89.62279	100.00000	89.40837				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	77.16936	100.00000	77.01716				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	88.44941	100.00000	88.24081				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	65.28584	100.00000	65.12769				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP007 On 13/06/2017 Spot Bond				100.00000	0.00000	99.87886				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.87421				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.02195				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00026	100.00000	75.00026				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	100.17484				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	100.96448				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			8.35000	145.47344	8.35000	145.44110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.78676			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	101.57419			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.24571			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.19844			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	100.80559			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			8.42500	98.65220	8.42500	98.63009		12,637,500,000.00		1,500,000	1,370,000,000
Total LGL02 SPOT								12,637,500,000.00		1,500,000	1,370,000,000
Total For LGL02								12,637,500,000.00		1,500,000	1,370,000,000
LGL03 On 03/04/2018 Spot Bond			8.57500	74.14514	8.57500	100.48882		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			9.06500	101.11064	9.06500	101.08628		2,719,500,000.00		300,000	20,000,000
Total LGL04 SPOT								2,719,500,000.00		300,000	20,000,000
Total For LGL04								2,719,500,000.00		300,000	20,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.82687		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			10.15000	103.20286	10.15000	103.17495		0.00		0	1,040,000,000
Total LHL02 SPOT								0.00		0	1,040,000,000
Total For LHL02								0.00		0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.81100		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.38366		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.40924				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.43980				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.02990				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	99.47908				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	99.25838				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	98.65194				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	79.86871	100.00000	79.69432				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677				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	100.14241				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	100.14343				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	99.45946	100.00000	99.19137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				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	91.70854	100.00000	91.47870				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	98.11828	100.00000	97.85523				0.00	0	0
Total MAQ30U SPOT										0.00	0	0
Total For MAQ30U										0.00	0	0
MAQ31 On 25/09/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total MAQ31U SPOT										0.00	0	0
Total For MAQ31U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	102.43676				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.22231				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.19479				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.79847				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.31458				0.00	50,000,000	50,000,000
Total MBF030 SPOT										0.00	50,000,000	50,000,000
Total For MBF030										0.00	50,000,000	50,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.57876				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	99.98352				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.24186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.49633			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	100.52481			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	100.94815			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	100.96579			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	100.56886			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	100.59974			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF041 On 07/08/2017 Spot Bond				100.00000	0.00000	100.61408			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	75.00001	100.00000	75.00000			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	86.67082	100.00000	86.47065			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	25.46241	100.00000	25.40073			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	62.16408	100.00000	62.01349			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			8.36500	106.12884	8.36500	106.10509			2,509,500,000.00	300,000	130,000,000

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 MBSA01 SPOT									2,509,500,000.00	300,000	130,000,000
Total For MBSA01									2,509,500,000.00	300,000	130,000,000
MBSA0 On 15/04/2019 Spot Bond			8.25500	106.03161	8.25500	106.00818			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	99.87392			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	99.88278			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.05248			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	102.91998			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	102.94100			0.00	0	0
Total MEFSA2 SPOT									0.00	0	0
Total For MEFSA2									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	103.04602			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	101.18964			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	101.24812			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			7.66000	105.44687	7.66000	105.42522			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			8.43500	104.89747	8.43500	104.87392			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			9.25000	105.77329	9.25000	105.74731			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.28000	102.92496	6.28000	102.90754				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	101.50691				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	101.56226				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			9.26500	106.20415	9.26500	106.17772				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			7.40000	100.94212	7.40000	100.92219				0.00	0	4,970,000,000
Total MGL01 SPOT										0.00	0	4,970,000,000
Total For MGL01										0.00	0	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.22887				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.58500	102.90184	8.58500	102.87821				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	99.84385				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			9.12500	106.42869	9.12500	104.33103				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	13.42177	100.00000	16.73657				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.60187				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			8.28500	102.82191	8.28500	102.79910				0.00	0	60,000,000

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 MQB02 SPOT										0.00	0	60,000,000
Total For MQB02										0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.50000	102.96872	7.50000	102.94812				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			8.22500	106.34028	8.22500	106.31699				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211On 14/08/2020 Spot Bond			100.89771	6.49518	100.89771	6.47932				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	6.58114	100.61875	6.56510				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.51442				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.51777				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.56012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.60925				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.63025	100.00000	0.62872				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.63025	100.00000	0.62872				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			8.71500	99.91321	8.71500	99.89005				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.45500	99.93432	7.45500	99.91444				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.78500	103.15768	8.78500	103.13359				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.88199				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.57500	108.41561	8.57500	108.39087				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.42242				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.05000	108.90183	9.05000	108.87564				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.60075				0.00	0	40,000,000
Total NBK13B SPOT										0.00	0	40,000,000
Total For NBK13B										0.00	0	40,000,000
NBK14A On 26/06/2021 Spot Bond			8.77500	104.50896	8.77500	104.38575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.47978			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.66128			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.09558			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.37344			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	101.46025			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	101.37327			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.44581			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			7.10000	103.17676	7.10000	108.42620		42,600,000,000,000.00	6,000,000,000	3,680,000,000	
Total NBK2A SPOT								12,600,000,000,000.00	6,000,000,000	3,680,000,000	
Total For NBK2A								12,600,000,000,000.00	6,000,000,000	3,680,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.15433		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			8.26500	112.61529	8.26500	112.59009		4,959,000,000.00	600,000	460,000,000	
Total NBK3A SPOT								4,959,000,000.00	600,000	460,000,000	
Total For NBK3A								4,959,000,000.00	600,000	460,000,000	
NBK4 On 28/10/2024 Spot Bond			10.52500	36.28101	10.52500	36.27107		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			7.30000	105.18142	7.30000	105.16082		0.00	0	930,000,000	

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 NBK6A SPOT										0.00	0	930,000,000
Total For NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.33734				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.09523				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			7.72500	106.66858	7.72500	106.64661				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	101.50565				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.87096				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	102.46442				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.35780				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.18131				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.16857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	91.73994				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.13889				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	100.94013				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	100.86167				0.00	0	0
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	88.03842				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	101.51220				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	100.53547				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	101.63419				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	101.54564				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	102.08581				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.49138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.47792				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	101.47682				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	100.76005				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	101.71412				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			9.69500	104.01812	9.69500	110.80590				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.70308				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			9.73000	102.78043	9.73000	109.61002				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	101.71412				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	101.53312				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	101.53557				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	101.43587				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	0.00000	100.56167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.44000	101.81394	8.44000	101.79108				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	101.07735				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	102.03914				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.64500	106.42363	9.64500	109.49183				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	104.81978				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.08650				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			11.67500	115.51500	11.67500	115.47938				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.24436				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	100.51390				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			2.17000	167.72263	2.17000	167.69741				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			8.31500	105.93240	8.31500	105.90895				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	99.98299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.56948				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.94500	107.12957	8.94500	107.10382				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.36065				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.52022				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.34123				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.35341				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.34613				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			9.14500	107.10453	9.14500	108.68793				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.35347				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.36070				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.35585				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			9.34500	107.07976	9.34500	107.05289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.37049				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.36555				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.36799				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.45743				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.42799				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.37526				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			8.12500	117.87937	8.12500	117.85372				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			8.72500	124.63978	8.72500	124.61086		34,900,000,000,000.00		4,000,000,000	3,815,500,000	
Total NRA022 SPOT								34,900,000,000,000.00		4,000,000,000	3,815,500,000	
Total For NRA022								34,900,000,000,000.00		4,000,000,000	3,815,500,000	
NRA02: On 31/05/2023 Spot Bond			2.06500	173.21216	2.06500	173.18662				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			9.29000	126.48330	9.29000	126.45193				0.00	0	4,520,000,000
Total NRA028 SPOT										0.00	0	4,520,000,000
Total For NRA028										0.00	0	4,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.84385				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	100.78077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41841				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	101.61352				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.03451				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.26588				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.28351				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.35116				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	16.12657	100.00000	16.08750				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	41.93665	100.00000	41.83506				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			7.15000	105.18620	7.15000	105.16601				0.00	0	4,000,000,000
Total OML01 SPOT										0.00	0	4,000,000,000
Total For OML01										0.00	0	4,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.16424	100.00000	23.10812				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000				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	65.00257	100.00000	64.84511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.56595				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.87342				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.14929				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.01778				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	0.00000	100.60967				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.57413				0.00	410,000,000	1,000,000,000
Total PPC001 SPOT										0.00	410,000,000	1,000,000,000
Total For PPC001										0.00	410,000,000	1,000,000,000
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.77572				0.00	2,000,000,000	2,000,000,000
Total PPC002 SPOT										0.00	2,000,000,000	2,000,000,000
Total For PPC002										0.00	2,000,000,000	2,000,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	101.38485				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.22500	104.89408	9.22500	104.75825				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	100.80792				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	100.83124				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	100.84173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86503				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	100.96517				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	100.98844				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	100.86221				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			5.95000	99.91856	5.95000	99.90229			740,008,083,135,000.00	292,438,333,300	78,491,340,000	
Total R009 SPOT									10,008,083,135,000.00	292,438,333,300	78,491,340,000	
Total For R009									10,008,083,135,000.00	292,438,333,300	78,491,340,000	
R009P On 15/09/2014 Spot Bond			6.13500	99.91603	6.13500	99.89925			0.00	0	0	
Total R009P SPOT									0.00	0	0	
Total For R009P									0.00	0	0	
R010P On 21/12/2025 Spot Bond			7.77000	42.32639	7.77000	42.31758			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			6.50000	106.58029	6.50500	106.55668			0.00	0	10,000,000,000	
Total R157 SPOT									0.00	0	10,000,000,000	
Total For R157									0.00	0	10,000,000,000	
R158 On 15/09/2015 Spot Bond			6.40000	106.68183	6.40000	106.66356			096,885,332,480,000.00	640,138,333,200	383,005,003,200	
Total R158 SPOT									16,885,332,480,000.00	640,138,333,200	383,005,003,200	
Total For R158									16,885,332,480,000.00	640,138,333,200	383,005,003,200	
R158P On 15/09/2015 Spot Bond			6.42500	93.79123	6.42500	93.77512			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			6.52500	112.78398	6.52500	112.76430			979,074,767,242,500.00	609,819,887,700	207,818,224,400	
Total R159 SPOT									9,074,767,242,500.00	609,819,887,700	207,818,224,400	
Total For R159									9,074,767,242,500.00	609,819,887,700	207,818,224,400	
R159P On 15/09/2016 Spot Bond			6.35500	88.16391	6.35500	88.14892			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.98000	121.79568	7.95000	122.03278			837,776,964,454,000.00	1,483,430,697,300	1,680,137,327,500
Total R186 SPOT									17,776,964,454,000.00	483,430,697,300	580,137,327,500
Total For R186									17,776,964,454,000.00	483,430,697,300	580,137,327,500
R187P On 21/12/2026 Spot Bond			7.69000	39.59250	7.69000	39.58433			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			7.61000	37.09242	7.61000	37.08486			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			1.67000	285.96377	1.66000	286.13958			3,277,755,259,000.00	1,962,727,700	23,397,158,700
Total R197 SPOT									3,277,755,259,000.00	1,962,727,700	23,397,158,700
Total For R197									3,277,755,259,000.00	1,962,727,700	23,397,158,700
R201 On 21/12/2014 Spot Bond			5.78000	102.71590	5.76500	102.70417			10,779,709,248,000.00	1,865,001,600	73,800,000,000
Total R201 SPOT									10,779,709,248,000.00	1,865,001,600	73,800,000,000
Total For R201									10,779,709,248,000.00	1,865,001,600	73,800,000,000
R202 On 07/12/2033 Spot Bond			1.80000	230.46247	1.76000	231.78362			25,270,219,800,000.00	14,039,011,000	152,731,907,300
Total R202 SPOT									25,270,219,800,000.00	14,039,011,000	152,731,907,300
Total For R202									25,270,219,800,000.00	14,039,011,000	152,731,907,300
R2023 On 28/02/2023 Spot Bond			7.66500	100.73291	7.65000	100.80460			167,508,805,777,000.00	282,780,013,800	619,999,331,100
Total R2023 SPOT									167,508,805,777,000.00	282,780,013,800	619,999,331,100
Total For R2023									167,508,805,777,000.00	282,780,013,800	619,999,331,100
R203 On 15/09/2017 Spot Bond			6.74000	103.94663	6.72500	103.96925			028,523,473,980,000.00	449,335,827,000	604,150,071,700
Total R203 SPOT									28,523,473,980,000.00	449,335,827,000	604,150,071,700
Total For R203									28,523,473,980,000.00	449,335,827,000	604,150,071,700
R2030 On 31/01/2030 Spot Bond			8.35500	97.83396	8.35500	97.81220			774,076,669,349,000.00	212,337,123,800	450,922,607,800
Total R2030 SPOT									774,076,669,349,000.00	212,337,123,800	450,922,607,800
Total For R2030									774,076,669,349,000.00	212,337,123,800	450,922,607,800
R2032 On 31/03/2032 Spot Bond			8.52500	100.87208	8.52500	101.16189			754,871,250,000,000.00	205,850,000,000	273,687,500,000
Total R2032 SPOT									754,871,250,000,000.00	205,850,000,000	273,687,500,000
Total For R2032									754,871,250,000,000.00	205,850,000,000	273,687,500,000
R2037 On 31/01/2037 Spot Bond			8.62000	99.74985	8.62000	99.72698			129,825,838,102,000.00	15,061,002,100	181,385,502,100
Total R2037 SPOT									129,825,838,102,000.00	15,061,002,100	181,385,502,100
Total For R2037									129,825,838,102,000.00	15,061,002,100	181,385,502,100
R204 On 21/12/2018 Spot Bond			7.03000	105.28484	7.01500	105.32083			325,364,034,459,000.00	330,777,245,300	416,958,185,400

Contract 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 SPOT									25,364,034,459,000.00	330,777,245,300	416,958,185,400
Total For R204									25,364,034,459,000.00	330,777,245,300	416,958,185,400
R2044 On 31/01/2044 Spot Bond			8.68500	101.64572	8.68500	101.62223			117,356,062,500,000.00	13,512,500,000	124,112,500,000
Total R2044 SPOT									17,356,062,500,000.00	13,512,500,000	124,112,500,000
Total For R2044									17,356,062,500,000.00	13,512,500,000	124,112,500,000
R2048 On 28/02/2048 Spot Bond			8.68000	100.99642	8.68000	100.97271			325,487,921,400,000.00	267,913,355,000	288,156,904,500
Total R2048 SPOT									25,487,921,400,000.00	267,913,355,000	288,156,904,500
Total For R2048									25,487,921,400,000.00	267,913,355,000	288,156,904,500
R207 On 15/01/2020 Spot Bond			7.28000	100.97824	7.26500	101.02410			567,865,827,072,000.00	352,728,822,400	551,805,997,400
Total R207 SPOT									17,865,827,072,000.00	352,728,822,400	551,805,997,400
Total For R207									17,865,827,072,000.00	352,728,822,400	551,805,997,400
R208 On 31/03/2021 Spot Bond			7.43500	99.49647	7.42500	99.52672			294,348,335,252,000.00	577,585,519,200	819,194,643,400
Total R208 SPOT									14,348,335,252,000.00	577,585,519,200	819,194,643,400
Total For R208									14,348,335,252,000.00	577,585,519,200	819,194,643,400
R209 On 31/03/2036 Spot Bond			8.59000	79.98132	8.53500	80.40529			600,810,422,743,000.00	535,600,747,700	590,169,959,600
Total R209 SPOT									10,810,422,743,000.00	535,600,747,700	590,169,959,600
Total For R209									10,810,422,743,000.00	535,600,747,700	590,169,959,600
R210 On 31/03/2028 Spot Bond			1.70500	173.95552	1.71500	173.73306			5,949,680,874,500.00	3,489,548,900	24,501,241,400
Total R210 SPOT									5,949,680,874,500.00	3,489,548,900	24,501,241,400
Total For R210									5,949,680,874,500.00	3,489,548,900	24,501,241,400
R211 On 31/01/2017 Spot Bond			0.79000	131.03197	0.79000	131.01719			2,554,020,862,000.00	3,232,937,800	80,195,260,300
Total R211 SPOT									2,554,020,862,000.00	3,232,937,800	80,195,260,300
Total For R211									2,554,020,862,000.00	3,232,937,800	80,195,260,300
R212 On 31/01/2022 Spot Bond			1.57000	136.00022	1.52000	136.43838			95,363,053,802,000.00	60,740,798,600	87,996,690,000
Total R212 SPOT									15,363,053,802,000.00	60,740,798,600	87,996,690,000
Total For R212									15,363,053,802,000.00	60,740,798,600	87,996,690,000
R213 On 28/02/2031 Spot Bond			8.42000	87.65968	8.39000	87.88084			914,321,712,292,000.00	227,354,122,600	382,834,459,800
Total R213 SPOT									14,321,712,292,000.00	227,354,122,600	382,834,459,800
Total For R213									14,321,712,292,000.00	227,354,122,600	382,834,459,800
R214 On 28/02/2041 Spot Bond			8.61500	78.25815	8.61500	78.23991			857,289,201,971,000.00	215,587,835,400	716,421,165,700
Total R214 SPOT									17,289,201,971,000.00	215,587,835,400	716,421,165,700
Total For R214									17,289,201,971,000.00	215,587,835,400	716,421,165,700
R226C On 15/09/2014 Spot Bond			5.73500	99.92150	5.73500	99.90581			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			6.58500	96.72726	6.58500	96.71024			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.42500	93.79123	6.42500	93.77512				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			6.34500	90.97866	6.34500	90.96322				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			6.35500	88.16391	6.35500	88.14892				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			5.77000	98.41315	5.77000	98.39784				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			6.49500	95.14464	6.49500	95.12802				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.36500	92.30053	6.36500	92.28473				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			6.34500	89.48452	6.34500	89.46925				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			6.40500	86.61807	6.40500	86.60315				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			6.70000	83.26668	6.70000	83.25169				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			6.75000	80.43999	6.75000	80.42540				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			7.02000	77.05007	7.02000	77.03555				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			7.00000	74.49889	7.00000	74.48489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			6.98000	72.04610	6.98000	72.03260				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			6.97000	69.65201	6.97000	69.63897				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			7.22500	66.35535	7.22500	66.34248				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			7.20500	64.11950	7.20500	64.10711				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			7.34500	61.32578	7.34500	61.31369				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.31500	59.27810	7.31500	59.26647				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			7.28500	57.31540	7.28500	57.30420				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			7.25500	55.43375	7.25500	55.42296				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			7.21500	53.67487	7.21500	53.66448				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			7.17500	51.99190	7.17500	51.98189				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			7.89000	46.92082	7.89000	46.91090				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			7.85000	45.31896	7.85000	45.30943				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.81000	43.78868	7.81000	43.77951				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.77000	42.32639	7.77000	42.31758				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.73000	40.92873	7.73000	40.92025				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			7.69000	39.59250	7.69000	39.58433				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			7.65000	38.31468	7.65000	38.30682				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.61000	37.09242	7.61000	37.08486				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.43527				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.35689				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.44789				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.29322				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.65677	100.00000	16.61642				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	9.65054	100.00000	9.62716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.91993	100.00000	20.86924				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	101.77363				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.96065				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	102.24800				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	101.35843				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.38244				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.07508				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	100.81064				0.00	10,000,000	10,000,000
Total RES12 SPOT										0.00	10,000,000	10,000,000
Total For RES12										0.00	10,000,000	10,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.07854				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.71513				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	99.99993				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.18815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.00637				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.24318				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.01990				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.61403				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	102.17068				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.29021				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.15762				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	101.15762				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.18321				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	102.43515				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	99.97267				0.00	8,240,000,000	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 RP016 SPOT									0.00	8,240,000,000	2,500,000,000
Total For RP016									0.00	8,240,000,000	2,500,000,000
RP018 On 12/02/2020 Spot Bond			12.35000	103.31612	12.35000	103.28248			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RP019 SPOT									0.00	0	0
Total For RP019									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.04608	100.00000	14.01206			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.22482			0.00	0	0
Total RP024 SPOT									0.00	0	0
Total For RP024									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.10818			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	99.86669			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	100.57627			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	101.62969			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.60578	100.00000	3.59695			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	15.71372	100.00000	15.67565			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	36.19413	100.00000	36.10644			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.17410	100.00000	13.14219			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	23.12436	100.00000	23.06834			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.01733			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	78.32021			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.72500	110.00610	8.72500	109.98043		104,700,000,000.00		12,000,000	947,600,000
Total RW21 SPOT								104,700,000,000.00		12,000,000	947,600,000
Total For RW21								104,700,000,000.00		12,000,000	947,600,000
RW23 On 10/12/2023 Spot Bond			8.90000	106.15528	8.90000	106.13003		0.00		0	83,300,000
Total RW23 SPOT								0.00		0	83,300,000
Total For RW23								0.00		0	83,300,000
RW28 On 10/12/2028 Spot Bond			9.54000	90.12341	9.54000	107.94927		0.00		0	0
Total RW28 SPOT								0.00		0	0
Total For RW28								0.00		0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.66089		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			7.72500	109.34333	7.72500	109.32080		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	100.33705		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			8.77500	105.07928	8.77500	105.05464		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	102.10181		0.00		0	0
Total SBK15 SPOT								0.00		0	0
Total For SBK15								0.00		0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.23189		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.89571				0.00	150,000,000	150,000,000
Total SBK17 SPOT										0.00	150,000,000	150,000,000
Total For SBK17										0.00	150,000,000	150,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.05167				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	101.03282				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.05000	104.57394	7.05000	104.55425				0.00	0	1,070,000,000
Total SBK7 SPOT										0.00	0	1,070,000,000
Total For SBK7										0.00	0	1,070,000,000
SBK9 On 10/04/2018 Spot Bond			8.51500	103.15069	8.51500	103.12719		63,862,500,000.00			7,500,000	2,367,500,000
Total SBK9 SPOT								63,862,500,000.00			7,500,000	2,367,500,000
Total For SBK9								63,862,500,000.00			7,500,000	2,367,500,000
SBN27 On 15/09/2015 Spot Bond			7.86000	105.21386	7.86000	105.19182				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			7.82500	105.24869	7.82500	105.22674				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			7.65000	105.42310	7.65000	105.40160				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			8.12500	100.21847	8.12500	100.19677				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			7.79500	105.27856	7.79500	105.25668				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			7.88500	105.18899	7.88500	105.16689				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	99.88512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.92106			0.00	0	0
Total SBN50 SPOT									0.00	0	0
Total For SBN50									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.40680			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			7.77500	107.14270	7.77500	107.12050			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.51822			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.55942			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	105.60313			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			8.57500	110.29921	8.57500	110.27391		4,287,500,000,000.00	500,000,000	500,000,000	
Total SBS19 SPOT								4,287,500,000,000.00	500,000,000	500,000,000	
Total For SBS19								4,287,500,000,000.00	500,000,000	500,000,000	
SBS20 On 15/05/2026 Spot Bond			9.60000	106.31496	9.60000	106.28788		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	100.55686		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	100.70178		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	100.54656		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	102.75325		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.11500	105.51003	8.11500	105.48723			7,303,500,000.00	900,000	2,740,000,000
Total SBS25 SPOT									7,303,500,000.00	900,000	2,740,000,000
Total For SBS25									7,303,500,000.00	900,000	2,740,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	13.55142	100.00000	13.52159			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			9.19000	106.41658	9.19000	106.39060			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.06065			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			8.70000	102.07550	8.70000	102.05175			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			8.65000	99.11363	8.65000	99.09083			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	99.94536			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			9.60000	131.61904	9.60000	103.69520			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.12500	99.98971	9.12500	99.96547			0.00	0	110,000,000
Total SBS4 SPOT									0.00	0	110,000,000
Total For SBS4									0.00	0	110,000,000
SBS9 On 07/07/2016 Spot Bond			7.57500	108.42820	7.57500	108.40629			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	128.97769	2.19000	275.01107			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			1.43500	102.76972	1.43500	129.07238			0.00	0	5,009,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI12 SPOT										0.00	0	5,009,400,000
Total For SBSI12										0.00	0	5,009,400,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.84000				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond			100.00000		0.00000	101.12424				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	16.57498	100.00000	16.53483				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				162.82217	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			2.06000	113.42928	2.06000	127.22165				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	102.83580	6.50000	102.81783				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond			100.00000		0.00000	99.84943				0.00	220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS01 SPOT										0.00	220,000,000	110,000,000
Total For SHS01										0.00	220,000,000	110,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.45583				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	103.51242				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			8.75500	101.71059	8.75500	101.68679				0.00	0	270,000,000
Total SHS05 SPOT										0.00	0	270,000,000
Total For SHS05										0.00	0	270,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.78176				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	101.51572				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	101.56726				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	101.42113				0.00	1,000,000,000	500,000,000
Total SHS09 SPOT										0.00	1,000,000,000	500,000,000
Total For SHS09										0.00	1,000,000,000	500,000,000
SHS11 On 19/11/2016 Spot Bond			100.00000	14.15742	100.00000	14.12312				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.94087				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	56.69013	100.00000	56.51314				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	99.84072				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	97.59358	100.00000	97.33333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	25.03375	100.00000	24.97310				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	28.19605	100.00000	28.10802				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	21.19203	100.00000	21.12586				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.06500	102.82098	9.06500	102.01029				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	100.60051				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	100.66006				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			7.77500	103.95257	7.77500	103.93103				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			8.61500	101.12566	8.61500	100.85881				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			8.07500	100.35014	8.07500	104.44823				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
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.37925				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	100.64434				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.38187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.82946			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			7.82500	104.89813	7.82500	104.87614			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.14119			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.38509			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.07963			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.97500	99.26451	8.97500	99.24070		1,795,000,000.00		200,000	1,460,000,000
Total SSA06 SPOT								1,795,000,000.00		200,000	1,460,000,000
Total For SSA06								1,795,000,000.00		200,000	1,460,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.17178			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	101.63344			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	100.97134			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			9.03300	91.88846	9.03300	91.86629			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			8.52500	94.22453	8.52500	94.20304			0.00	0	2,500,000,000
Total SSN005 SPOT									0.00	0	2,500,000,000
Total For SSN005									0.00	0	2,500,000,000
SSN00 On 21/12/2014 Spot Bond			7.01000	102.36962	7.01000	102.35034			0.00	0	0

Contract 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
SSN007 On 15/01/2020 Spot Bond			8.52500	95.72324	8.52500	95.70153				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	99.81329				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.90500	100.79944	7.90500	100.77820				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.44000	108.40181	2.44000	108.79811				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			7.96500	101.87607	7.96500	101.85433				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	100.37155				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN016 On 21/12/2026 Spot Bond			9.37000	110.43624	9.37000	110.40861				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.13241				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	99.82307				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			9.62000	78.74798	9.62000	78.72754				0.00	0	5,000,000,000
Total SSN021 SPOT										0.00	0	5,000,000,000
Total For SSN021										0.00	0	5,000,000,000
SSN022 On 21/01/2019 Spot Bond				100.00000	0.00000	101.03887				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN023 On 04/03/2019 Spot Bond				100.00000	0.00000	100.11154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	101.04409				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.98361				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	99.88512				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	99.29108				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				100.00000	0.00000	100.00000				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				100.24188	0.00000	100.42420				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	99.96641				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	100.00000				0.00	0	0
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	99.90103				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	84.88372	100.00000	84.68677				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	0.00000	98.79673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1144 On 22/09/2014 Spot Bond				100.00000	0.00000	99.77813				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	0.00000	99.88028				0.00	0	0
Total SY1146 SPOT										0.00	0	0
Total For SY1146										0.00	0	0
SY1147 On 22/09/2014 Spot Bond				100.00000	0.00000	99.85564				0.00	0	0
Total SY1147 SPOT										0.00	0	0
Total For SY1147										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	99.41889				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	99.86321				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1152 On 22/09/2014 Spot Bond				100.00000	0.00000	99.77738				0.00	0	0
Total SY1152 SPOT										0.00	0	0
Total For SY1152										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	98.69404				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1155 On 26/09/2014 Spot Bond				100.00000	0.00000	99.70731				0.00	0	0
Total SY1155 SPOT										0.00	0	0
Total For SY1155										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	99.14032				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1157 On 29/09/2014 Spot Bond				100.00000	0.00000	99.65566				0.00	0	0
Total SY1157 SPOT										0.00	0	0
Total For SY1157										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	98.57090				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1159 On 29/09/2014 Spot Bond				100.00000	0.00000	99.65569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SY1159 SPOT									0.00	0	0
Total For SY1159									0.00	0	0
SY1160 On 06/10/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224		840,000,000,000,000.00	8,400,000,000	7,400,000,000	
Total SY1160 SPOT								10,000,000,000,000.00	8,400,000,000	7,400,000,000	
Total For SY1160								10,000,000,000,000.00	8,400,000,000	7,400,000,000	
SY1161 On 09/10/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506		0.00	0	0	
Total SY1161 SPOT								0.00	0	0	
Total For SY1161								0.00	0	0	
SY1162 On 09/12/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386		0.00	0	0	
Total SY1162 SPOT								0.00	0	0	
Total For SY1162								0.00	0	0	
SY1163 On 10/10/2014 Spot Bond			100.00000	92.40506	100.00000	100.00000		0.00	0	0	
Total SY1163 SPOT								0.00	0	0	
Total For SY1163								0.00	0	0	
SY1164 On 10/12/2014 Spot Bond			100.00000	80.04386	100.00000	100.00000		0.00	0	0	
Total SY1164 SPOT								0.00	0	0	
Total For SY1164								0.00	0	0	
SZ18 On 30/09/2015 Spot Bond			6.86000	104.97492	6.86000	104.95557		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			8.56000	107.10414	8.56000	107.07962		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	90.30968	100.00000	90.08995		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	38.49041	100.00000	38.39717		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	100.97433		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	100.65464		0.00	0	0	
Total TFS112 SPOT								0.00	0	0	
Total For TFS112								0.00	0	0	
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.13310		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.33892				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	101.45159				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	101.52911				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	99.22847				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	98.72065				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	98.52987				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	100.78408				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			7.77500	102.61489	7.77500	102.59362				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.03287				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.06143				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	101.13342	7.83000	101.11232				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.01716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.05287				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	101.06384				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	101.01716				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	101.05287				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	81.81402	7.16000	101.01831				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	101.12280				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	101.11709				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	101.25390				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	101.23539				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	101.79256				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	101.72901				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06143				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.26175	8.73000	101.14426				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01144				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.05287				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.48500	98.19902	8.48500	100.15218				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00287				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.05287				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.12565				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10996				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10425				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25105				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.24536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19550				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	101.69368				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	101.69933				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.67105				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	101.06800				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.58536	101.06155	6.56925				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	101.01144				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	101.13877				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B1 On 18/04/2036 Spot Bond				100.00000	0.00000	101.13991				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C1 On 18/04/2036 Spot Bond				100.00000	0.00000	101.19693				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D1 On 18/04/2036 Spot Bond				100.00000	0.00000	101.79821				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.38764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				100.00000	0.00000	101.04639				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	101.06080				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	101.04639				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	101.06080				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	101.06800				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	101.03775				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	101.06080				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	101.14000				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	101.14000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	101.14000				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	101.25512				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	101.28388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.24793			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	101.82205			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	101.85785			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	101.84353			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			7.30000	107.13565	7.30000	107.11466			0.00	0	1,270,000,000
Total TL15 SPOT									0.00	0	1,270,000,000
Total For TL15									0.00	0	1,270,000,000
TL20 On 22/02/2020 Spot Bond			9.26500	89.72046	9.26500	89.66875			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			7.56500	107.65173	7.56500	107.63001		1,513,000,000.00		200,000	66,209,100,000
Total TN17 SPOT								1,513,000,000.00		200,000	66,209,100,000
Total For TN17								1,513,000,000.00		200,000	66,209,100,000
TN20 On 17/09/2020 Spot Bond			8.82500	107.49845	8.82500	107.47322		29,509,917,500.00		3,343,900	15,659,200,000
Total TN20 SPOT								29,509,917,500.00		3,343,900	15,659,200,000
Total For TN20								29,509,917,500.00		3,343,900	15,659,200,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.78044	100.00000	0.77800			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			8.97000	114.96651	8.97000	114.93910			0.00	0	6,680,000,000
Total TN23 SPOT									0.00	0	6,680,000,000
Total For TN23									0.00	0	6,680,000,000
TN25 On 19/08/2025 Spot Bond			9.29000	101.98009	9.29000	101.95493			0.00	0	16,500,000,000
Total TN25 SPOT									0.00	0	16,500,000,000
Total For TN25									0.00	0	16,500,000,000
TN27 On 14/11/2027 Spot Bond			9.35000	99.48556	9.35000	99.46087		19,635,000,000.00		2,100,000	3,589,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN27 SPOT									19,635,000,000.00	2,100,000	3,589,300,000
Total For TN27									19,635,000,000.00	2,100,000	3,589,300,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.47179			0.00	0	100,000,000
Total TNF16 SPOT									0.00	0	100,000,000
Total For TNF16									0.00	0	100,000,000
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.44417			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
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	100.50302			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	100.51590			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	100.51718			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	100.58052			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	100.71176			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		0.00000	100.50591			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond			100.00000		0.00000	101.36627			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond			100.00000		0.00000	101.21392			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond			100.00000		0.00000	101.24009			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	101.07385			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA04 On 10/04/2019 Spot Bond				100.00000	0.00000	101.14901				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.27701	10.00000	100.24928				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.27010	9.75000	100.24306				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.27040	100.00000	10.24304				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	99.87878				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	99.87140				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	99.86730				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	99.86648				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	99.84354				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	99.79276				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	13.09454	100.00000	13.03696				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	99.63587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.96018				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	98.75159				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	97.76999				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	97.14417				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	96.27423				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	96.70022				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	99.84610				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	96.49977				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	96.26377				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	99.37053				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	96.03058				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	95.32114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	95.04583				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	97.91036				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	94.35845				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	94.20359				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	93.89074				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	93.55591				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	93.27306				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.85408	100.00000	12.82295				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	81.70466	100.00000	81.35845				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05U On 13/10/2014 Spot Bond				100.00000	0.00000	100.85315				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC058 On 15/10/2014 Spot Bond				100.00000	0.00000	100.83609				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	100.80454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.78868				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	100.73607				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	0.00000	100.44103				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	100.36966				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	100.33414				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.89596				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	100.37318				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.81613				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	100.33674				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.82500	109.33488	8.82500	109.30881				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.28421				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	101.25239				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	100.62732				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	100.64797				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	100.64890				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.37830				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.41712				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			6.91500	112.38563	6.91500	112.36486				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.28000	240.06686	1.28000	240.03660				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			6.72000	104.11512	6.72000	104.09642				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			7.22500	106.85382	7.22500	106.83321				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.57000	108.13014	7.57000	108.10831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.89000	107.57454	7.89000	107.55192			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.96500	107.84962	7.96500	107.82673			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			6.35000	95.09612	6.35000	95.07997			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			6.28000	93.38653	6.28000	93.37075			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			5.78000	98.73356	5.78000	98.71812			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			6.35000	95.07997	6.35000	95.06382			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			6.96000	70.76540	6.96000	70.75225			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	46.34260	100.00000	46.25468			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	24.52972	100.00000	24.48318			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									52,358,514,222,837,000.00	999,517,151,400	573,718,441,600
Total for SPOT :									52,358,514,222,837,000.00	999,517,151,400	573,718,441,600
Total Futures									52 358 514 915 556 800.00	999,517,153,450	573,718,808,322
Total Options									0.00	0	68,489
Grand Total:									52,358,514,915,556,800.00	999,517,153,450	573,718,876,811