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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.90568	123.90568	123.87459	123.87459			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.31475	124.31475	124.28315	124.28315			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,884.59000	9.88459	9,915,680		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,874.59000	9.87459	9,905,680		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,864.59000	9.86459	9,895,680		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,293.15000	2.29315	2,324,750		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			2,283.15000	2.28315	2,314,750		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			2,273.15000	2.27315	2,304,750		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.66384	84.34689	9.56228	85.10175			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.76164	81.83870	9.65681	82.60501			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.85731	83.13575	9.74883	83.91587			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			4,155.06000	4.15506	3,400,200		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			4,224.09000	4.22409	3,469,230		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			4,293.02000	4.29302	3,538,160		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,464.62000	4.46462	3,698,310		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			4,532.07000	4.53207	3,765,760		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,599.42000	4.59942	3,833,110		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,858.75000	1.85875	1,078,630		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			1,718.74000	1.71874	938,620		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,788.79000	1.78879	1,008,670		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.82593	116.82593	116.91016	116.91016			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.60877	118.60877	118.69413	118.69413			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,920.16000	7.92016	7,835,930		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,910.16000	7.91016	7,825,930		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,900.16000	7.90016	7,815,930		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,684.13000	1.68413	1,598,770		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,704.13000	1.70413	1,618,770		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,694.13000	1.69413	1,608,770		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			121.51974	121.51974	122.17074	122.17074			0.00	0	334
I2038	On	06/11/2014			123.37417	123.37417	124.03493	124.03493			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			16,180.74000	16.18074	15,529,740		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			16,170.74000	16.17074	15,519,740		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			16,160.74000	16.16074	15,509,740		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			4,034.93000	4.03493	3,374,170		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			4,024.93000	4.02493	3,364,170		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			4,044.93000	4.04493	3,384,170		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			120.58277	120.58277	119.47185	119.47185			0.00	0	5,218
I2046	On	06/11/2014			121.07717	121.07717	119.94930	119.94930			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			15,041.85000	15.04185	16,152,770		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			15,031.85000	15.03185	16,142,770		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			15,021.85000	15.02185	16,132,770		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			15,519.30000	15.51930	16,647,170		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			15,509.30000	15.50930	16,637,170		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			15,499.30000	15.49930	16,627,170		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,218
I2050	On	07/08/2014			126.48508	126.48508	126.45250	126.45250			0.00	0	2,720
I2050	On	06/11/2014			128.41496	128.41496	128.38192	128.38192			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			14,442.50000	14.44250	14,475,080		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14,462.50000	14.46250	14,495,080		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14,452.50000	14.45250	14,485,080		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,391.92000	2.39192	2,424,960		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			2,381.92000	2.38192	2,414,960		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			2,371.92000	2.37192	2,404,960		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,720
R157	On	07/08/2014	Bond Future			6.75793	112.47236	6.78379	112.44412		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			6.96250	107.36208	6.99664	107.33334		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.23493	109.06426	7.28067	109.03729		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.76	Call			208.15000	0.20815	220,540	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			234.13000	0.23413	218,280	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			197.44000	0.19744	209,380	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			245.26000	0.24526	228,960	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			202.75000	0.20275	214,920	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			239.65000	0.23965	223,580	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			742.21000	0.74221	718,090	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			69.56000	0.06956	74,260	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			735.20000	0.73520	711,160	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			66.60000	0.06660	71,130	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			749.25000	0.74925	725,040	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			68.07000	0.06807	72,690	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			95.39000	0.09539	90,090	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			959.81000	0.95981	981,520	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			94.32000	0.09432	89,060	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			950.35000	0.95035	971,970	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			96.47000	0.09647	91,120	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			955.08000	0.95508	976,750	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	8,548
R186	On	07/08/2014	Bond Future			8.22642	118.90253	8.17582	119.33767		10.70	803,067,687.62	6,754	46,133
R186	On	06/11/2014	Bond Future			8.29844	120.70268	8.24600	121.14437		10.68	0.00	0	0
R186	On	05/02/2015	Bond Future			8.36456	117.31912	8.30991	117.77019		10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												803,067,687.62	6,754	46,133
R186	On	07/08/2014	Bond Future	8.92	Put			411.51000	0.41151	464,490	11.04	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			2,795.87000	2.79587	2,535,530	10.72	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			185.17000	0.18517	211,390	11.18	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			3,520.45000	3.52045	3,225,940	10.79	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			1,967.49000	1.96749	2,152,580	10.70	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			2,894.10000	2.89410	2,628,690	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,745.08000	1.74508	1,914,810	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			6,592.17000	6.59217	6,210,010	11.04	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			5,127.56000	5.12756	4,777,960	10.93	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			726.03000	0.72603	811,570	10.93	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.29	Put			1,817.13000	1.81713	1,991,930	10.72	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			2,844.76000	2.84476	2,581,880	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,780.84000	1.78084	1,953,100	10.73	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			8,574.11000	8.57411	8,165,190	11.18	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			579.01000	0.57901	490,380	10.48	14,711.40	30	210
R186	On	07/08/2014	Bond Future	7.60	Put			5,691.83000	5.69183	6,038,340	10.48	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			1,591.97000	1.59197	1,408,140	10.62	107,018.64	76	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,121.45000	3.12145	3,372,760	10.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			2,604.64000	2.60464	2,354,590	10.70	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			1,356.98000	1.35698	1,497,610	10.79	0.00	0	105
R186	On	06/11/2014	Bond Future	9.17	Put			958.30000	0.95830	1,036,120	11.12	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			3,029.23000	3.02923	2,814,440	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			3,929.16000	3.92916	4,156,060	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			3,068.29000	3.06829	2,851,760	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,882.91000	3.88291	4,108,070	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			3,107.65000	3.10765	2,889,370	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,837.05000	3.83705	4,060,460	10.65	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			8,413.93000	8.41393	8,050,060	11.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,354.66000	6.35466	6,058,590	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,789.91000	2.78991	2,944,910	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,404.98000	6.40498	6,107,690	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,760.99000	2.76099	2,914,770	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,304.53000	6.30453	6,009,660	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,819.09000	2.81909	2,975,290	11.23	0.00	0	0
Total R186 Option												121,730.04	106	7,570
Total For R186												803,189,417.66	6,860	53,703
R197	On	07/08/2014	Bond Future			284.29352	284.29352	284.55719	284.55719			96,375,503.28	339	905
R197	On	06/11/2014	Bond Future			288.63104	288.63104	288.89868	288.89868			0.00	0	0
Total R197 Future												96,375,503.28	339	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/08/2014	Bond Future	270.00	Call			14,557.19000	14.55719	14,293,520		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			14,547.19000	14.54719	14,283,520		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			14,567.19000	14.56719	14,303,520		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,898.68000	3.89868	3,631,040		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			3,888.68000	3.88868	3,621,040		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,908.68000	3.90868	3,641,040		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												96,375,503.28	339	905
R201	On	07/08/2014	Bond Future			6.12063	102.13146	6.21559	102.09741		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			392.41000	0.39241	365,790	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			64.02000	0.06402	71,530	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			389.66000	0.38966	363,120	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			62.32000	0.06232	69,680	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			395.17000	0.39517	368,480	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			63.17000	0.06317	70,600	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			228.52581	228.52581	228.29830	228.29830		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			232.01249	232.01249	231.78142	231.78142			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			20,407.34000	20.40734	20,625,570	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			99.04000	0.09904	89,760	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,397.60000	20.39760	20,615,820	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			99.30000	0.09930	90,010	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,387.87000	20.38787	20,606,060	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			99.57000	0.09957	90,250	10.65	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	06/11/2014	Bond Future	227.01	Call			4,771.42000	4.77142	5,002,490		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,791.42000	4.79142	5,022,490		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			4,781.42000	4.78142	5,012,490		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	44,590
R2023 On 07/08/2014 Bond Future			8.08816	101.40905	8.04253	101.68371		8.78		0.00	0	12,167
R2023 On 06/11/2014 Bond Future			8.17053	99.02353	8.12297	99.30230		9.09		0.00	0	0
R2023 On 05/02/2015 Bond Future			8.24840	100.59257	8.19840	100.87774		8.96		0.00	0	0
Total R2023 Future										0.00	0	12,167
R2023 On 07/08/2014 Bond Future	8.51	Put			588.48000	0.58848	648,160	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			3,268.99000	3.26899	3,056,380	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			617.26000	0.61726	679,310	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			3,312.67000	3.31267	3,098,870	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			602.73000	0.60273	663,590	8.98		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Call			3,356.59000	3.35659	3,141,610	8.98		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			4,022.29000	4.02229	3,827,730	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,328.00000	1.32800	1,412,210	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			4,060.64000	4.06064	3,865,190	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,309.70000	1.30970	1,393,020	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			4,099.16000	4.09916	3,902,810	9.33		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,291.61000	1.29161	1,374,030	9.33		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			4,787.61000	4.78761	4,593,190	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			1,754.20000	1.75420	1,844,950	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			4,824.07000	4.82407	4,628,910	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			1,735.79000	1.73579	1,825,800	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			4,860.64000	4.86064	4,664,750	9.16		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			1,717.53000	1.71753	1,806,810	9.16		0.00	0	0
Total R2023 Option										0.00	0	0
Total For R2023										0.00	0	12,167
R203 On 07/08/2014 Bond Future			7.34314	105.82015	7.32292	105.87608		3.36		0.00	0	24,254
R203 On 06/11/2014 Bond Future			7.46572	103.25854	7.44351	103.31525		3.30		0.00	0	0
R203 On 05/02/2015 Bond Future			7.58701	104.89487	7.56146	104.95460		3.24		0.00	0	0
Total R203 Future										0.00	0	24,254
R203 On 07/08/2014 Bond Future	6.84	Call			171.38000	0.17138	157,680	3.30		0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,518.47000	1.51847	1,560,700	3.30		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			591.56000	0.59156	560,740	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			682.70000	0.68270	707,810	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			605.17000	0.60517	573,950	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			668.61000	0.66861	693,320	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			618.96000	0.61896	587,350	3.37		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			654.72000	0.65472	679,040	3.37		0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			323.08000	0.32308	307,190	3.21		0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			1,879.09000	1.87909	1,919,910	3.21		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.85	Call			329.60000	0.32960	313,490	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,859.59000	1.85959	1,900,190	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			336.22000	0.33622	319,870	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,840.19000	1.84019	1,880,550	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			424.01000	0.42401	404,810	3.23	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,616.44000	1.61644	1,653,950	3.23	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,285.50000	2.28550	2,239,890	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			485.31000	0.48531	499,430	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,302.69000	2.30269	2,256,940	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			479.64000	0.47964	493,620	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,319.91000	2.31991	2,274,030	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			474.01000	0.47401	487,860	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,299.01000	1.29901	1,264,350	3.27	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			998.99000	0.99899	1,024,060	3.27	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,414
R2030	On	07/08/2014	Bond Future			8.81272	93.46302	8.73664	94.07050			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.88894	94.87877	8.81047	95.49536			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.96147	92.37502	8.88021	93.00335			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,156.63000	2.15663	1,549,150		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,001.28000	2.00128	1,393,800		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			2,079.00000	2.07900	1,471,520		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,556.44000	1.55644	939,850		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,402.11000	1.40211	785,520		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			1,479.32000	1.47932	862,730		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			2,810.85000	2.81085	2,182,520		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			2,885.16000	2.88516	2,256,830		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			2,736.45000	2.73645	2,108,120		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future			9.07505	94.79756	8.97340	95.73005			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.14902	96.23360	9.04438	97.18004			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.21970	93.50100	9.11169	94.46437			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	137,150		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			612.60000	0.61260	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	319,890		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			704.04000	0.70404	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	228,450		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			795.34000	0.79534	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			5,771.61000	5.77161	4,825,170		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			5,606.51000	5.60651	4,660,070		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			5,689.12000	5.68912	4,742,680		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			3,476.07000	3.47607	2,512,700		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			3,306.46000	3.30646	2,343,090		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			3,391.33000	3.39133	2,427,960		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	10,102
R204	On	07/08/2014	Bond Future			7.53894	102.80749	7.51902	102.88115		4.93	30,842,247.00	300	24,816
R204	On	06/11/2014	Bond Future			7.63953	104.36392	7.61819	104.43862		4.66	0.00	0	0
R204	On	05/02/2015	Bond Future			7.73297	101.98228	7.70936	102.06029		4.80	0.00	0	0
Total R204 Future												30,842,247.00	300	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			765.10000	0.76510	726,080	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,057.93000	1.05793	1,092,570	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			782.07000	0.78207	742,560	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,037.79000	1.03779	1,071,940	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			799.28000	0.79928	759,270	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,017.90000	1.01790	1,051,550	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,472.01000	1.47201	1,417,520	5.00	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			512.13000	0.51213	531,300	5.00	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			469.94000	0.46994	448,380	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,663.47000	2.66347	2,716,610	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			479.15000	0.47915	457,300	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,636.73000	2.63673	2,689,580	4.53	0.00	0	0

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	7.99	Call			2,055.54000	2.05554	2,002,900	4.72	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			763.63000	0.76363	785,690	4.72	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			460.85000	0.46085	439,590	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,690.33000	2.69033	2,743,770	4.53	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,713.26000	2.71326	2,657,890	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			912.97000	0.91297	935,610	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,669.52000	2.66952	2,614,570	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			933.92000	0.93392	956,980	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,691.35000	2.69135	2,636,190	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			923.40000	0.92340	946,250	4.92	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												30,842,247.00	300	26,616
R2048	On	07/08/2014	Bond Future			9.16915	99.56858	9.07262	100.53938			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.24267	96.64934	9.14327	97.63482			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.31333	98.18089	9.21073	99.18400			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			5,648.48000	5.64848	4,677,680		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			5,465.96000	5.46596	4,495,160		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			5,557.30000	5.55730	4,586,500		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			5,565.61000	5.56561	4,580,130		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			5,655.42000	5.65542	4,669,940		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			5,475.64000	5.47564	4,490,160		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			2,780.55000	2.78055	1,777,440		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			2,874.07000	2.87407	1,870,960		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			2,686.85000	2.68685	1,683,740		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.74902	98.36667	7.70828	98.54220		6.28	668,696,622.66	6,798	30,770
R207	On	06/11/2014	Bond Future			7.84021	99.85622	7.79710	100.03435		6.10	0.00	0	0
R207	On	05/02/2015	Bond Future			7.92625	97.79694	7.87997	97.97992		6.23	0.00	0	0
Total R207 Future												668,696,622.66	6,798	30,770

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/08/2014	Bond Future	7.69	Call			1,062.52000	1.06252	970,470	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,141.40000	1.14140	1,224,880	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			1,084.04000	1.08404	990,870	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,119.76000	1.11976	1,202,120	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,105.80000	1.10580	1,011,540	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,098.38000	1.09838	1,179,650	6.27	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			840.63000	0.84063	779,630	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,753.88000	2.75388	2,871,010	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			854.39000	0.85439	792,700	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,725.30000	2.72530	2,841,740	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			868.30000	0.86830	805,910	6.01	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,696.89000	2.69689	2,812,630	6.01	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,459.28000	3.45928	3,330,970	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,080.60000	1.08060	1,135,270	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,485.86000	3.48586	3,357,080	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,068.78000	1.06878	1,122,980	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,512.53000	3.51253	3,383,290	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,057.07000	1.05707	1,110,810	6.37	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												668,696,622.66	6,798	30,770
R208	On	07/08/2014	Bond Future			7.89444	96.63534	7.85904	96.80920		7.32	75,278,929.86	779	11,438
R208	On	06/11/2014	Bond Future			7.98134	94.69989	7.94419	94.87630		7.43	0.00	0	0
R208	On	05/02/2015	Bond Future			8.06197	96.20058	8.02248	96.38177		7.32	0.00	0	0
Total R208 Future												75,278,929.86	779	11,438
R208	On	07/08/2014	Bond Future	7.81	Call			1,152.02000	1.15202	1,062,460	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,393.52000	1.39352	1,477,820	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,552.08000	2.55208	2,416,990	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			509.83000	0.50983	548,600	7.49	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,105.87000	1.10587	1,018,510	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,446.07000	1.44607	1,532,570	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,128.80000	1.12880	1,040,340	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,419.63000	1.41963	1,505,030	7.34	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			876.12000	0.87612	922,230	7.59	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			915.58000	0.91558	856,430	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,301.33000	3.30133	3,418,590	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			930.90000	0.93090	871,070	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,267.64000	3.26764	3,384,220	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,473.78000	3.47378	3,343,480	7.59	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			900.43000	0.90043	841,960	7.28	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,335.21000	3.33521	3,453,150	7.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future	8.49	Call			3,586.75000	3.58675	3,465,490	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,468.80000	1.46880	1,528,730	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,615.71000	3.61571	3,493,960	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,453.10000	1.45310	1,512,540	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,644.76000	3.64476	3,522,530	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,437.52000	1.43752	1,496,480	7.49	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												75,278,929.86	779	13,588
R209	On	07/08/2014	Bond Future			8.96211	76.55417	8.87079	77.24913		16.01	10,794,137.97	141	24,482
R209	On	06/11/2014	Bond Future			9.03176	74.56652	8.93786	75.27195		16.74	0.00	0	0
R209	On	05/02/2015	Bond Future			9.09702	75.74840	9.00028	76.46643		16.55	0.00	0	0
Total R209 Future												10,794,137.97	141	24,482
R209	On	07/08/2014	Bond Future	9.04	Call			2,913.04000	2.91304	2,494,230	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,633.18000	1.63318	1,909,330	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,957.06000	2.95706	2,534,620	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,602.62000	1.60262	1,875,140	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			3,001.41000	3.00141	2,575,350	16.22	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,572.51000	1.57251	1,841,410	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			8,002.70000	8.00270	7,425,710	17.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			914.35000	0.91435	1,042,790	17.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.00	Call			3,596.51000	3.59651	3,213,990	16.74	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,128.52000	3.12852	3,451,430	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			8,262.08000	8.26208	7,677,870	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Call			8,518.94000	8.51894	7,927,560	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			788.23000	0.78823	902,280	17.38	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.50	Call			5,762.83000	5.76283	5,265,110	17.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,689.66000	1.68966	1,897,370	17.06	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,947.81000	1.94781	1,693,170	16.48	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,520.84000	1.52084	1,712,600	17.11	0.00	0	907
R209	On	06/11/2014	Bond Future	8.50	Put			5,378.31000	5.37831	5,829,100	16.48	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,406.63000	3.40663	3,036,710	16.71	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,314.84000	3.31484	3,650,350	16.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			3,558.16000	3.55816	3,178,150	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,165.17000	3.16517	3,490,590	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			851.33000	0.85133	972,550	17.38	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.01	Call			3,635.27000	3.63527	3,250,240	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,092.39000	3.09239	3,412,790	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			3,792.74000	3.79274	3,397,750	16.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			2,951.47000	2.95147	3,261,910	16.77	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			6,145.37000	6.14537	5,631,700	17.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.25	Call			5,187.72000	5.18772	4,760,940	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,355.94000	3.35594	3,647,190	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,228.46000	5.22846	4,799,760	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,324.79000	3.32479	3,614,120	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,147.12000	5.14712	4,722,250	16.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,387.34000	3.38734	3,680,500	16.71	0.00	0	0
Total R209 Option												0.00	0	23,387
Total For R209												10,794,137.97	141	47,869
R210	On	07/08/2014	Bond Future			172.01555	172.01555	171.97329	171.97329			0.00	0	618
R210	On	06/11/2014	Bond Future			172.60067	172.60067	172.55752	172.55752			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			12,983.29000	12.98329	13,025,550		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			12,973.29000	12.97329	13,015,550		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			12,963.29000	12.96329	13,005,550		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,547.52000	3.54752	3,590,670		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,567.52000	3.56752	3,610,670		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,557.52000	3.55752	3,600,670		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618
R211	On	07/08/2014	Bond Future			129.30491	129.30491	129.27558	129.27558			0.00	0	390
R211	On	06/11/2014	Bond Future			131.27816	131.27816	131.24829	131.24829			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			1,285.58000	1.28558	1,314,910		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			1,275.58000	1.27558	1,304,910		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			1,265.58000	1.26558	1,294,910		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			1,238.29000	1.23829	1,268,160		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			1,258.29000	1.25829	1,288,160		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			1,248.29000	1.24829	1,278,160		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	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
Total R211 Option									0.00	0	0
Total For R211									0.00	0	390
R212 On 07/08/2014 Bond Future			134.77714	134.77714	134.74411	134.74411			0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.83385	136.83385	136.80029	136.80029			0.00	0	0
Total R212 Future									0.00	0	21,797
R212 On 07/08/2014 Bond Future	129.01	Call			5,734.11000	5.73411	5,767,140		0.00	0	0
R212 On 07/08/2014 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Call			5,754.11000	5.75411	5,787,140		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Call			5,744.11000	5.74411	5,777,140		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			1,800.29000	1.80029	1,833,850		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			1,790.29000	1.79029	1,823,850		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			1,810.29000	1.81029	1,843,850		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	21,797
R213 On 07/08/2014 Bond Future			8.81589	87.47312	8.73472	88.09580		13.94	314,903,232.00	3,600	26,107
R213 On 06/11/2014 Bond Future			8.89104	85.25609	8.80741	85.88809		14.62	0.00	0	0
R213 On 05/02/2015 Bond Future			8.96283	86.60696	8.87636	87.25080		14.50	0.00	0	0
Total R213 Future									314,903,232.00	3,600	26,107
R213 On 07/08/2014 Bond Future	8.84	Call			2,615.83000	2.61583	2,259,400	13.99	0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			1,809.46000	1.80946	2,075,710	13.99	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			2,658.47000	2.65847	2,298,620	14.00	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			1,776.09000	1.77609	2,038,920	14.00	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			2,701.47000	2.70147	2,338,220	14.01	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			1,743.17000	1.74317	2,002,600	14.01	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			3,489.08000	3.48908	3,152,540	14.67	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,241.98000	3.24198	3,537,440	14.67	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			3,527.80000	3.52780	3,188,990	14.68	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,205.09000	3.20509	3,498,280	14.68	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			3,566.73000	3.56673	3,225,660	14.69	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,168.50000	3.16850	3,459,430	14.69	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,786.84000	5.78684	5,381,950	14.82	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			2,983.57000	2.98357	3,222,520	14.82	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			5,700.80000	5.70080	5,299,220	14.80	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,040.32000	3.04032	3,282,580	14.80	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,743.62000	5.74362	5,340,380	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.25	Put			3,011.70000	3.01170	3,252,300	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												314,903,232.00	3,600	26,107
R214	On	07/08/2014	Bond Future			9.09715	77.04853	9.00581	77.76653		16.67	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.16823	74.92661	9.07430	75.65539		17.54	0.00	0	0
R214	On	05/02/2015	Bond Future			9.23632	76.11389	9.13948	76.85576		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			4,867.27000	4.86727	4,314,970	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			825.61000	0.82561	991,310	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,921.96000	4.92196	4,366,910	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			808.15000	0.80815	971,100	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			4,976.83000	4.97683	4,419,060	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			791.00000	0.79100	951,230	17.07	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			6,133.87000	6.13387	5,617,160	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,776.79000	1.77679	1,988,860	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			6,037.38000	6.03738	5,524,740	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,821.97000	1.82197	2,038,110	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			6,085.56000	6.08556	5,570,880	18.01	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,799.26000	1.79926	2,013,360	18.01	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,253.37000	3.25337	3,533,270	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,996.55000	5.99655	5,532,740	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,223.68000	3.22368	3,501,740	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,910.70000	5.91070	5,450,580	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,283.05000	3.28305	3,564,800	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,953.69000	5.95369	5,491,720	17.79	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	5,228
Total for Bond												2,000,080,090.43	18,817	360,341
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.70400	141.70400	141.69811	141.69811			0.00	0	635
Total IR CANDO ICAA Future												0.00	0	635
Total For IR CANDO ICAA												0.00	0	635
Total for Can-Do Interest Rate												0.00	0	635
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			454.25500	454.25500	455.69300	455.69300				4,542,550.00	1	509
GOVI On 06/11/2014 GOVI			461.12600	461.12600	462.58600	462.58600				0.00	0	28
GOVI On 05/02/2015 GOVI			468.42500	468.42500	469.91700	469.91700				0.00	0	0
Total GOVI Future										4,542,550.00	1	537
GOVI On 07/08/2014 GOVI	460.00	Put			43,070.00000	4.30700	57,450,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			43,170.00000	4.31700	57,550,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			42,970.00000	4.29700	57,350,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			135,760.00000	13.57600	121,160,000			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			135,960.00000	13.59600	121,360,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			135,860.00000	13.58600	121,260,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			99,070.00000	9.90700	84,150,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 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			99,270.00000	9.92700	84,350,000		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			99,170.00000	9.91700	84,250,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									4,542,550.00	1	537
Total for GOVI									4,542,550.00	1	537
AL12 On 07/08/2014 Index Future			498.19100	498.19100	501.50300	501.50300			0.00	0	0
AL12 On 06/11/2014 Index Future			505.72700	505.72700	509.08900	509.08900			0.00	0	0
AL12 On 05/02/2015 Index Future			513.73200	513.73200	517.15600	517.15600			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			425.69700	425.69700	426.20100	426.20100			0.00	0	0
AL37 On 06/11/2014 Index Future			432.13600	432.13600	432.64700	432.64700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/08/2014 Index Future			502.52700	502.52700	503.94700	503.94700			0.00	0	1
AL7T On 06/11/2014 Index Future			510.12900	510.12900	511.57000	511.57000			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			455.35900	455.35900	457.01600	457.01600		54,643,080.00		12	670
ALBI On 06/11/2014 Index Future			462.24700	462.24700	463.92900	463.92900		0.00		0	0
ALBI On 05/02/2015 Index Future			469.56300	469.56300	471.28100	471.28100		0.00		0	0
Total ALBI Future								54,643,080.00		12	670
Total For ALBI								54,643,080.00		12	670
IGOV On 07/08/2014 Index Future			215.57200	215.57200	215.58100	215.58100		0.00		0	1,268
IGOV On 06/11/2014 Index Future			218.85900	218.85900	218.86800	218.86800		0.00		0	87
IGOV On 05/02/2015 Index Future			222.34900	222.34900	222.36200	222.36200		0.00		0	0
Total IGOV Future								0.00		0	1,355
Total For IGOV								0.00		0	1,355
ILBI On 07/08/2014 Index Future			584.59000	584.59000	584.62400	584.62400		0.00		0	210
ILBI On 06/11/2014 Index Future			593.47300	593.47300	593.50900	593.50900		0.00		0	0
Total ILBI Future								0.00		0	210
Total For ILBI								0.00		0	210
Total for Index								54,643,080.00		12	2,236
JIBAR f On 18/06/2014 Jibar Future			5.83000	94.17000	5.84000	94.16000		0.00		0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.91000	94.09000	5.90000	94.10000		0.00		0	545

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/08/2014		Jibar Future	6.07000	93.93000	6.06000	93.94000			0.00	0	0
JIBAR F On 17/09/2014		Jibar Future	6.12000	93.88000	6.11000	93.89000			0.00	0	1,000
JIBAR F On 15/10/2014		Jibar Future	6.25000	93.75000	6.24000	93.76000			0.00	0	0
JIBAR F On 19/11/2014		Jibar Future	6.30000	93.70000	6.29000	93.71000			0.00	0	0
JIBAR F On 17/12/2014		Jibar Future	6.44000	93.56000	6.43000	93.57000			0.00	0	0
JIBAR F On 18/03/2015		Jibar Future	6.69000	93.31000	6.68000	93.32000			0.00	0	2,850
JIBAR F On 17/06/2015		Jibar Future	6.86000	93.14000	6.85000	93.15000			0.00	0	5,000
JIBAR F On 16/09/2015		Jibar Future	7.01000	92.99000	7.00000	93.00000			0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	7.17000	92.83000	7.16000	92.84000			0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.31000	92.69000	7.30000	92.70000			0.00	0	0
Total Jibar Future									0.00	0	11,395
Total For JIBAR FUTURE									0.00	0	11,395
Total for Jibar									0.00	0	11,395
J201 On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									2,059,265,720.43	18,830	375,144
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.05606			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015		Spot Bond	7.16500	102.84454	7.16500	102.82486			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	101.28592			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	8.61500	104.25188	8.61500	104.22799		86,150,000,000,000.00	10,000,000,000	5,000,000,000	
Total AA05 SPOT									16,150,000,000,000.00	10,000,000,000	5,000,000,000
Total For AA05									16,150,000,000,000.00	10,000,000,000	5,000,000,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	100.86867			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021		Spot Bond	9.25000	102.34842	9.25000	102.32314			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	100.08061			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.17212			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			9.48000	95.95654	9.48000	95.93239			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			7.46500	101.89162	7.46500	101.87133		3,964,661,500,000.00	531,100,000	251,100,000	
Total AB06 SPOT								3,964,661,500,000.00	531,100,000	251,100,000	
Total For AB06								3,964,661,500,000.00	531,100,000	251,100,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.51628			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			8.81500	104.44842	8.81500	104.42393		8,815,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,815,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,815,000,000,000.00	1,000,000,000	500,000,000	
ABCPI2 On 20/09/2014 Spot Bond			1.45000	135.70875	1.45000	135.65440			0.00	0	10,000,000
Total ABCPI2 SPOT									0.00	0	10,000,000
Total For ABCPI2									0.00	0	10,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.20000	128.09014	2.20000	267.39030			0.00	0	10,000,000
Total ABCPI3 SPOT									0.00	0	10,000,000
Total For ABCPI3									0.00	0	10,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.01425			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.82669			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.43916			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.49897			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	101.53870			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.99265			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	101.09548			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.92696			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.92500	105.04583	7.92500	105.02364		5,864,500,000,000.00		740,000,000	370,000,000
Total ABL10A SPOT								5,864,500,000,000.00		740,000,000	370,000,000
Total For ABL10A								5,864,500,000,000.00		740,000,000	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.26685			0.00	0	0
Total ABL10B SPOT									0.00	0	0
Total For ABL10B									0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.82000	102.08178	7.82000	102.06047			0.00	0	0
Total ABL11A SPOT									0.00	0	0
Total For ABL11A									0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.61552			0.00	0	0
Total ABL11B SPOT									0.00	0	0
Total For ABL11B									0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.06361			0.00	0	0
Total ABL12B SPOT									0.00	0	0
Total For ABL12B									0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.08254			0.00	0	0
Total ABL13 SPOT									0.00	0	0
Total For ABL13									0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.92820			0.00	0	0
Total ABL14 SPOT									0.00	0	0
Total For ABL14									0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.14278			0.00	0	0
Total ABL15 SPOT									0.00	0	0
Total For ABL15									0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.37229			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL16 SPOT										0.00	0	0
Total For ABL16										0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.53243				0.00	0	0
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	102.02131				0.00	0	0
Total ABL18 SPOT										0.00	0	0
Total For ABL18										0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.72789				0.00	0	0
Total ABL19 SPOT										0.00	0	0
Total For ABL19										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.90000	128.03502	2.90000	127.97879				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			4.20000	115.79294	4.20000	115.73799				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			4.95000	102.20580	4.95000	102.15509				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.85000	106.00218	5.85000	105.94704				0.00	0	0
Total ABLI06 SPOT										0.00	0	0
Total For ABLI06										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond			11.21500	113.72285	11.21500	113.68857				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2{ On 13/07/2016 Spot Bond				100.00000	0.00000	101.47715				0.00	0	0
Total ABLS2B SPOT										0.00	0	0
Total For ABLS2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.56614				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.64725				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.72582				0.00	0	80,000,000

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 ABL5 SPOT									0.00	0	80,000,000
Total For ABL5									0.00	0	80,000,000
ABLS1 On 29/06/2019 Spot Bond			4.70000	111.97406	4.70000	111.91934			94,000,000,000.00	20,000,000	10,000,000
Total ABL5 SPOT									94,000,000,000.00	20,000,000	10,000,000
Total For ABL5									94,000,000,000.00	20,000,000	10,000,000
ABN03 On 12/03/2015 Spot Bond			100.00000	65.69288	100.00000	65.53373			0.00	0	0
Total ABN03U SPOT									0.00	0	0
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.94000	168.84395	1.94000	168.77410			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	160.12091	2.76000	160.05105			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			1.97000	173.54010	1.97000	173.46810			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			1.76500	181.52934	1.76500	181.45510			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.21125	74.86380	8.21125	74.87302			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.21125	74.86380	8.21125	74.87302			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.36146			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.26000			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	92.16000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.89000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.59000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.06000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.97336				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.86185				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	87.58000				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			7.36000	104.58745	7.36000	104.56668				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	88.57000				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	90.76000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.83000				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	101.18273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.45500	110.08280	7.45500	110.06090				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.89257				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.69000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.49000				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			2.46000	96.36178	2.46000	106.68903				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			2.42000	102.53024	2.42000	155.95510				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			2.36500	116.81100	2.36500	206.47756				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	84.91000				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			9.58000	91.21276	9.58000	91.37983				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.51000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	98.31000				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	103.30948				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.74000				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	101.23500				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	112.75500				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			9.57000	111.31656	9.57000	111.28797				0.00	0	7,500,000,000
Total ABN76 SPOT										0.00	0	7,500,000,000
Total For ABN76										0.00	0	7,500,000,000
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	110.73000				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			9.51500	111.73365	9.51500	111.70512				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			8.95500	89.99605	8.95500	89.97452				0.00	0	7,500,000,000
Total ABN80 SPOT										0.00	0	7,500,000,000
Total For ABN80										0.00	0	7,500,000,000
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	101.56000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	99.57000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.61000	111.01466	9.61000	110.98604			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	88.83000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.64458			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	100.60528			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.41500	106.64281	8.41500	106.61892		28,164,163,500,000.00	3,346,900,000	1,466,900,000	
Total ABS10 SPOT								28,164,163,500,000.00	3,346,900,000	1,466,900,000	
Total For ABS10								28,164,163,500,000.00	3,346,900,000	1,466,900,000	
ABS11 On 09/04/2021 Spot Bond			8.96000	103.66391	8.96000	103.63908		8,960,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,960,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								8,960,000,000,000.00	1,000,000,000	500,000,000	
ABS5 On 01/05/2015 Spot Bond			7.11500	101.68332	7.11500	101.66400		7,257,300,000,000.00	1,020,000,000	520,000,000	
Total ABS5 SPOT								7,257,300,000,000.00	1,020,000,000	520,000,000	
Total For ABS5								7,257,300,000,000.00	1,020,000,000	520,000,000	
ABS6 On 01/06/2020 Spot Bond			8.95500	96.50684	8.95500	96.48361		16,607,943,000,000.00	1,854,600,000	624,600,000	
Total ABS6 SPOT								16,607,943,000,000.00	1,854,600,000	624,600,000	
Total For ABS6								16,607,943,000,000.00	1,854,600,000	624,600,000	
ABS7 On 11/09/2026 Spot Bond			9.73500	95.27118	9.73500	95.24657		19,470,000,000,000.00	2,000,000,000	1,000,000,000	

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 ABS7 SPOT									19,470,000,000,000.00	2,000,000,000	1,000,000,000
Total For ABS7									19,470,000,000,000.00	2,000,000,000	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.81500	104.42586	7.81500	104.40411			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.15000	134.76162	2.15000	132.11455			0.00	0	0
Total ABS11 SPOT									0.00	0	0
Total For ABS11									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.01000	214.25889	2.01000	271.35311			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			1.39000	124.80332	1.39000	127.53596			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			2.00000	127.79950	2.00000	130.31237			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	46.21796	100.00000	46.10476			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			11.61500	104.94704	11.61500	104.91484			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	100.24103			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	4.17964	100.00000	4.16952			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	100.24705			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.33206			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	24.91261	100.00000	24.85225			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.23501				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.19796	11.00000	63.17989				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	15.94407	100.00000	15.90544				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	101.59250				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.75075				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	101.52193				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	101.56962				0.00	0	0
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	101.59060				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	102.66299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.66299				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.67883				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	101.48380				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.67883				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.64714				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	89.36403				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 Spot Bond				100.00000	0.00000	101.45702				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.33474				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.54105				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.58850				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.60754				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.56941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.48381				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			9.41000	104.45484	9.41000	104.55926				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.65742				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	101.34699				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	83.05010				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	158.98240				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	159.01478				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	101.52186				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.20003				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.20003				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.01291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.47417				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	101.46272				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.55331				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.91971				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.55175				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.64199				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	103.23566				0.00	0	0
Total ACL140 SPOT										0.00	0	0
Total For ACL140										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	101.51820				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	103.58342				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37333				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.52760				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.49728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.34462				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.31215				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.37518				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.49347				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.42666				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	101.35035				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.37136				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	101.94355	10.23000	101.91592				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	101.39219				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	101.35990				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	115.58131				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.55500	105.28773	9.55500	105.26073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.48767				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	113.36884	1.75000	113.35695				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/03/2015 Spot Bond				100.00000	0.00000	101.36945				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL17€ On 20/06/2015 Spot Bond				100.00000	0.00000	101.37309				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.46058				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.50807				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.41306				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL17€ On 20/09/2014 Spot Bond				100.00000	0.00000	101.49857				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL18€ On 20/06/2015 Spot Bond				100.00000	0.00000	102.09503				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				100.00000	0.00000	103.57952				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				100.00000	0.00000	103.44520				0.00	0	500,000,000
Total ACL182 SPOT										0.00	0	500,000,000
Total For ACL182										0.00	0	500,000,000
ACL18€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.51757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.74098				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.49857				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.45421				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	101.53513				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.55992				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35975				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.38839				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	101.56574				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	101.55175				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65996				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47008				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	101.64478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	104.02901				0.00	0	0
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	101.65996				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.28473				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	101.58404				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	101.58404				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	115.63329				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	116.46246				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	101.37505				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	101.36174				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	100.16850				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	101.39786				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	101.40356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.46058				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.37694				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.37505				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.50473				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.40743				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	100.63593				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.53514				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	95.35511	100.00000	95.11672				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
ADCP2 On 04/06/2014 Spot Bond			100.00000	98.64865	100.00000	102.05243				0.00	0	0
Total ADCP2U SPOT										0.00	0	0
Total For ADCP2U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	13.81816	100.00000	13.78469				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	100.15417				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	100.17006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.18062			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.73945			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.81470			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.91493			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.71087			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.15000	98.03199	8.15000	98.01060			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.92006			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	101.07296			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			8.53500	101.92430	8.53500	101.90115			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.21000	115.74382	9.21000	115.71535			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	91.15461	100.00000	90.86057			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			7.30500	108.22174	7.30500	108.20064		336,808,567,217,000.00	182,999,119,400	112,228,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										16,808,567,217,000.00	182,999,119,400	112,228,800,000
Total For AIR03										16,808,567,217,000.00	182,999,119,400	112,228,800,000
AIR03U On 26/10/2014 Spot Bond			100.00000	88.57456	100.00000	88.36467				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			9.25000	100.02457	9.25000	9.25000				589,520,000,000,000.00	171,840,000,000	106,200,000,000
Total AIR04 SPOT										19,520,000,000,000.00	171,840,000,000	106,200,000,000
Total For AIR04										19,520,000,000,000.00	171,840,000,000	106,200,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	12.49716	100.00000	12.46950				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.00000	100.02652	10.00000	10.00000				608,290,000,000,000.00	60,829,000,000	23,200,000,000
Total AIR05 SPOT										18,290,000,000,000.00	60,829,000,000	23,200,000,000
Total For AIR05										18,290,000,000,000.00	60,829,000,000	23,200,000,000
AIRL01 On 30/04/2028 Spot Bond			2.67000	160.57813	2.67000	160.50853				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond			100.00000		0.00000	101.63239				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG06 On 06/06/2014 Spot Bond			100.00000		0.00000	101.46865				0.00	0	0
Total ANG06 SPOT										0.00	0	0
Total For ANG06										0.00	0	0
ANG08 On 10/10/2014 Spot Bond			100.00000		0.00000	100.85536				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN002 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
ASN004 On 22/03/2016 Spot Bond			100.00000		0.00000	101.42695				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond			100.00000		0.00000	100.02699				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN008 On 20/12/2016 Spot Bond			100.00000		0.00000	101.27996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
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	101.43332				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	101.71496				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	101.38395				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	102.33000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	99.07000				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
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	101.47043				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	101.27996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	101.26094				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	101.20664				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.02500	104.28857	9.02500	104.26342				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.34122				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.72952				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										0.00	0	10,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.06866				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.46730				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	99.86401				0.00	500,000,000	500,000,000
Total BAW18 SPOT										0.00	500,000,000	500,000,000
Total For BAW18										0.00	500,000,000	500,000,000
BAW19 On 05/12/2020 Spot Bond			9.53000	99.98936	9.53000	99.96379		19,060,000,000,000.00		2,000,000,000	1,000,000,000	
Total BAW19 SPOT								19,060,000,000,000.00		2,000,000,000	1,000,000,000	
Total For BAW19								19,060,000,000,000.00		2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.42000	107.15978	7.42000	107.13846		7,339,864,000,000.00		989,200,000	291,900,000	
Total BAW2 SPOT								7,339,864,000,000.00		989,200,000	291,900,000	
Total For BAW2								7,339,864,000,000.00		989,200,000	291,900,000	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.29630				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	101.18020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW6 SPOT										0.00	0	0
Total For BAW6										0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.80000	101.64970	7.80000	101.62855				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			8.96500	104.31423	8.96500	104.28923				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.06263	104.19473	11.06263	103.39198				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.05947	102.30803	11.05947	102.13215				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.09393	102.23793	11.09393	102.08634				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	101.68676				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.12839	102.19614	11.12839	102.00942				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			11.90125	101.58234	11.90125	101.54175				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	101.72683				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.72683				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA09 On 31/03/2016 Spot Bond				100.00000	0.00000	101.72690				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond			11.31263	101.36462	11.31263	101.48770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.24205	103.16713	11.24205	102.08345				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			11.05947	102.30803	11.05947	102.13215				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			11.16471	102.56287	11.16471	102.23225				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			10.33059	96.99086	10.33059	101.72696				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	101.63873				0.00	0	0
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	101.62356				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	101.62356				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	101.53618				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.83594	100.87936	10.83594	101.20745				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			11.74000	100.15681	11.74000	100.15033				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	101.57591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.66500	70.13580	11.66500	97.74104				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.48659				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	86.46566	9.28000	101.49810				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	101.59974				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.42500	67.14033	11.42500	100.37094				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	101.55208				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	101.59180				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	101.59180				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84542				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.53300				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	101.60643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.54776				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.60643				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.53618				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.55068				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.60652				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.15781				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.06263	104.62903	14.06263	103.85310				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.27823	102.68764	15.27823	102.63622				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.17597	102.44693	14.17597	102.35799				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.10660				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.10660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.10660				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.18554				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.82976				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	16.61962	100.00000	16.58808				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.65240	100.00000	21.59937				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.70611	100.00000	19.65785				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.16427	100.00000	12.13448				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.17432	100.00000	12.14483				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.70718	100.00000	14.67116				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.74352	100.00000	12.71231				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.72972				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	100.68647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.13976	100.00000	7.10444			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.13976	100.00000	7.10444			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP81U On 06/06/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total BCP81U SPOT									0.00	0	0
Total For BCP81U									0.00	0	0
BCP82U On 24/07/2014 Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0
Total BCP82U SPOT									0.00	0	0
Total For BCP82U									0.00	0	0
BCP83U On 19/08/2014 Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.91000	105.62328	1.91000	177.18757			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.13000	93.76719	8.13000	148.18383			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.13000	95.04387	8.13000	148.50984			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			8.51500	97.73537	8.51500	97.71311			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.76154			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	101.40645			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.04500	98.22319	8.04500	98.20214		17,699,000,000,000.00	2,200,000,000	1,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										17,699,000,000,000.00	2,200,000,000	1,600,000,000
Total For BEER02										17,699,000,000,000.00	2,200,000,000	1,600,000,000
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	101.51649				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	100.73359				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	100.74863				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond			100.00000		0.00000	100.79876				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond			100.00000		0.00000	100.84884				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond			100.00000		0.00000	100.98866				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	14.76872	100.00000	14.73255				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	100.55017				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	100.57760				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	100.58935				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	100.59327				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	100.64023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.70277				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	14.44635	100.00000	14.41097				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.44635	100.00000	14.41097				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	101.37963				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	101.48927				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	101.51916				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			8.51500	102.49069	8.51500	102.46747				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	101.60884				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	101.76810				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	10.32871	100.00000	10.30369				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	10.32871	100.00000	10.30369				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.29000	103.87772	6.29000	103.86003			13,460,600,000,000.00	2,140,000,000	1,070,000,000	

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 BID01 SPOT									13,460,600,000,000.00	2,140,000,000	1,070,000,000
Total For BID01									13,460,600,000,000.00	2,140,000,000	1,070,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.67597			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	98.81098			0.00	0	0
Total BIDC36 SPOT									0.00	0	0
Total For BIDC36									0.00	0	0
BIDC3E On 05/06/2014 Spot Bond				100.00000	0.00000	99.88897			0.00	0	0
Total BIDC38 SPOT									0.00	0	0
Total For BIDC38									0.00	0	0
BIDC3E On 04/09/2014 Spot Bond				100.00000	0.00000	98.28219			0.00	0	0
Total BIDC39 SPOT									0.00	0	0
Total For BIDC39									0.00	0	0
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	97.56245			0.00	0	0
Total BIDC40 SPOT									0.00	0	0
Total For BIDC40									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.13994			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.16232			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	100.13760			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	100.14462			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	100.15736			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	100.21005			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	100.29759			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	44.87850	100.00000	44.76979			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	20.31345	100.00000	20.26370			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.42571			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	100.20880			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			7.62000	103.14094	7.62000	103.12009		57,150,000,000.00	7,500,000	7,500,000	
Total CBL06 SPOT								57,150,000,000.00	7,500,000	7,500,000	
Total For CBL06								57,150,000,000.00	7,500,000	7,500,000	
CBL08 On 02/11/2016 Spot Bond			9.61500	110.54782	9.61500	110.51961		7,630,464,000,000.00	793,600,000	273,600,000	
Total CBL08 SPOT								7,630,464,000,000.00	793,600,000	273,600,000	
Total For CBL08								7,630,464,000,000.00	793,600,000	273,600,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.88844		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	
Total For CBL09								0.00	0	0	
CBL11 On 06/05/2016 Spot Bond			9.26500	102.84992	9.26500	102.82460		27,353,059,500,000.00	2,952,300,000	1,194,100,000	
Total CBL11 SPOT								27,353,059,500,000.00	2,952,300,000	1,194,100,000	
Total For CBL11								27,353,059,500,000.00	2,952,300,000	1,194,100,000	
CBL12 On 06/09/2018 Spot Bond			11.33500	102.52624	11.33500	102.49553		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.75564		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			11.58500	103.60427	11.58500	103.57205		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	100.36832		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.50500	100.13649	9.50500	100.11122			17,744,884,500,000.00	1,866,900,000	634,000,000
Total CBL16 SPOT									17,744,884,500,000.00	1,866,900,000	634,000,000
Total For CBL16									17,744,884,500,000.00	1,866,900,000	634,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.16682			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.02500	99.22261	12.02500	99.19061			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.55754			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	102.12795			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	100.45669			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.28000	92.77820	10.28000	92.75294			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			9.96000	120.78719	9.96000	120.75494			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.81000	116.74580	9.81000	116.71509			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.14000	115.95230	9.14000	115.92413			0.00	0	500,000,000
Total CCT03 SPOT									0.00	0	500,000,000
Total For CCT03									0.00	0	500,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.67945			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			11.86500	102.32028	11.86500	102.28824			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.36297				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.75925				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	100.46097				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.38723				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.58564				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	102.06470				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	99.91172				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.32348				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	100.32013				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	100.33778				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	100.34493				0.00	0	0
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	101.52196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	102.51369				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN179 On 15/06/2016 Spot Bond				100.00000	0.00000	101.94729				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	104.14307	10.11000	104.11470				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.94729				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	101.04229				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN187 On 23/08/2016 Spot Bond			2.76000	117.53593	2.76000	117.48459				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	106.30736				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	114.57437	3.14000	117.42739				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.01924	8.25000	101.99684				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN195 SPOT										0.00	0	0
Total For CLN195										0.00	0	0
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	101.94729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.94729				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	122.63650	3.10000	117.01960				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	122.45714	2.40000	116.85065				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15843				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	101.11378				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.86677				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.51500	100.99566	8.51500	100.97265				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	100.94572				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.93269				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.76087				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.77372				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.56500	101.09909	8.56500	101.07592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56500	101.09909	8.56500	101.07592				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 15/06/2014 Spot Bond				100.00000	0.00000	103.59229				0.00	0	0
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN224 On 09/12/2016 Spot Bond			8.61500	99.91166	8.61500	99.88851				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.56011				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72411				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.81269				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.81269				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 20/06/2014 Spot Bond			100.17539	102.38644	100.17539	102.12144				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN232 On 15/06/2016 Spot Bond				100.00000	0.00000	102.09655				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.30157				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01212				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	100.01587				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.42708	9.35000	102.40124				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.42708	9.35000	102.40124				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	100.01206				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	100.01222				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.04979				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN24(On 14/03/2015 Spot Bond				100.00000	0.00000	101.45877				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.04794				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.23390				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	101.23390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.61589				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.61589				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.61589				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.26530				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.31743				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.31743				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.96923				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.96923				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.96923				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.32615				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.35500	102.80385	9.35500	102.77831				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.19017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	100.59753				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	101.77948				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	100.08963				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44157				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43207				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45523				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	100.14120				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	100.02437				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.45141				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	105.01515				0.00	0	78,300,000
Total CLN279 SPOT										0.00	0	78,300,000
Total For CLN279										0.00	0	78,300,000
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	99.78106				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	101.28953				0.00	0	0

Contract 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	101.21088				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	101.39405				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61251				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61251				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61251				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61251				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	100.35663				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	99.98012				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.78221				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	101.51776				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.77813				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	101.38242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.50035				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	101.24482				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.66882				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	101.38245				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38245				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	101.37710				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	120.47353				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	103.15418				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	121.04199				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	119.91513				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	120.64165				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	117.17790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	117.44630				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	100.34396				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			10.86000	93.22007	10.86000	93.19328				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			11.38000	94.71321	11.38000	94.68472				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31339				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	101.68273				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	100.33602				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	100.73294				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	100.66708				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	100.69600	8.80500	100.68135				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	101.47008				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.38466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	113.81237				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	101.54036				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	101.56884				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	101.67894				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.53185				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	102.14438				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	102.14438				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	102.14438				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.75088				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 21/06/2014 Spot Bond				100.00000	0.00000	101.21748				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.66840				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.69089				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	103.73520				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 23/06/2014 Spot Bond				100.00000	0.00000	101.25006				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.64212				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.95762				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	101.32135				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	102.23187				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.82692				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	101.38840				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	101.62580				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	100.63570				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	100.34655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 23/06/2014 Spot Bond				100.00000	0.00000	101.24110				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28151				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	100.60619				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	100.07869				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	100.07869				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN352 On 28/05/2019 Spot Bond				100.00000	0.00000	100.02014				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	102.22826				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	100.08456				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	100.08183				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN357 On 30/04/2018 Spot Bond				100.00000	0.00000	100.61320				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	100.72826				0.00	0	0

Contract 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	101.33321				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	103.10913	10.55000	101.91794				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			10.04000	106.24103	10.04000	105.05707				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	101.41419				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	100.57579				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			12.18000	108.33050	12.18000	106.86406				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	100.60012				0.00	2,000,000,000	2,000,000,000
Total CLN366 SPOT										0.00	2,000,000,000	2,000,000,000
Total For CLN366										0.00	2,000,000,000	2,000,000,000
CLN36(On 06/08/2023 Spot Bond			12.21000	106.58757	12.21000	106.47809				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			10.64000	105.97837	10.64000	105.87669				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	100.60012				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	100.66293				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	101.86977				0.00	0	0

Contract 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	101.36362				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	101.04607				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.88897				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86755				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.58000	102.68319	9.58000	102.58716				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99193				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.41639	7.01000	39.02690				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	155.00832				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			8.51500	97.73537	8.51500	135.72980				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.13000	33.70771	8.13000	148.18383				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.13000	34.12168	8.13000	148.50984				0.00	0	0

Contract 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	90.25487				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	90.17155				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	101.07866				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	101.07866				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	101.57916				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	101.47236				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	101.49339				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	101.49857				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	100.73294				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	101.35794				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.88536				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.89701				0.00	0	0

Contract 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
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.02219			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	101.00351			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.06500	108.17984	9.06500	105.71743			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			8.96500	99.97088	8.96500	99.94681		18,502,863,500,000.00	2,063,900,000	1,353,900,000	
Total COJ04 SPOT								18,502,863,500,000.00	2,063,900,000	1,353,900,000	
Total For COJ04								18,502,863,500,000.00	2,063,900,000	1,353,900,000	
COJ05 On 05/06/2023 Spot Bond			10.19000	111.50750	10.19000	111.47706			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			8.41500	103.08334	8.41500	108.45404			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.78000	106.85307	9.78000	106.82535			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.17000	95.30653	10.17000	95.28070			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			10.86000	96.88798	10.86000	96.85999			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			10.86000	89.88475	10.86000	89.85865			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.19532			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.01900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	99.92396				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL005 On 01/08/2015 Spot Bond				100.00000	0.00000	100.53018				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.10000	103.81247	11.10000	103.88748				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	12.16889	100.00000	12.13942				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.61942				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.24000	97.19013	8.24000	97.16881				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.04902				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	99.91720				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.13078				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.58875				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.39226				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DOL003 On 15/07/2018 Spot Bond				100.00000	0.00000	101.41814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.95384			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.18981			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.56252			0.00	0	0
Total DRD03 SPOT									0.00	0	0
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.63840			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.29500	113.74234	7.29500	113.71995		9,629,400,000,000.00	1,320,000,000	660,000,000	
Total DV21 SPOT								9,629,400,000,000.00	1,320,000,000	660,000,000	
Total For DV21								9,629,400,000,000.00	1,320,000,000	660,000,000	
DV22 On 07/02/2020 Spot Bond			8.43000	107.43717	8.43000	107.41267		108,413,451,033,000.00	12,860,433,100	6,000,733,100	
Total DV22 SPOT								108,413,451,033,000.00	12,860,433,100	6,000,733,100	
Total For DV22								108,413,451,033,000.00	12,860,433,100	6,000,733,100	
DV23 On 27/02/2023 Spot Bond			8.92000	108.97775	8.92000	108.95148		118,816,530,096,000.00	13,320,238,800	5,891,838,800	
Total DV23 SPOT								118,816,530,096,000.00	13,320,238,800	5,891,838,800	
Total For DV23								118,816,530,096,000.00	13,320,238,800	5,891,838,800	
DV24 On 18/02/2024 Spot Bond			9.03000	106.88881	9.03000	106.86273		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.62000	106.52695	9.62000	106.49931		5,772,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,772,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,772,000,000,000.00	600,000,000	300,000,000	
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	101.32679		0.00	0	0	
Total DVC001 SPOT								0.00	0	0	
Total For DVC001								0.00	0	0	
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.37448		0.00	0	0	
Total DVC003 SPOT								0.00	0	0	
Total For DVC003								0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.18188		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.29145			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.08000	130.31574	8.08000	130.28724		32,320,000,000,000.00	4,000,000,000	2,037,950,000	
Total E170 SPOT								12,320,000,000,000.00	4,000,000,000	2,037,950,000	
Total For E170								12,320,000,000,000.00	4,000,000,000	2,037,950,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.20535			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	104.38923	0.10000	134.23606			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			1.85000	122.48090	1.85000	122.43054		925,000,000,000.00	500,000,000	3,000,000,000	
Total EL28 SPOT								925,000,000,000.00	500,000,000	3,000,000,000	
Total For EL28								925,000,000,000.00	500,000,000	3,000,000,000	
EL29 On 19/11/2029 Spot Bond			1.86000	110.13493	1.86000	110.08963			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.00500	109.26801	2.00500	109.22254			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.68000	107.54549	9.68000	107.51741			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.53000	108.14595	9.53000	108.11859				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			9.91000	101.56741	9.91000	101.54072				0.00	0	200,000,000
Total EMM03 SPOT										0.00	0	200,000,000
Total For EMM03										0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.31000	91.89016	10.31000	94.99351				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			10.47000	102.72114	10.47000	102.12656				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	100.19818				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	9.79559	100.00000	100.00000				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	101.36958				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	100.37378				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	100.17552				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	100.17685				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185U On 11/06/2014 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	77.99145	100.00000	77.82516				0.00	0	0

Contract 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	75.02999	100.00000	74.88113				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207L On 14/08/2014 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208L On 11/07/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	127.93740	3.00000	127.88085				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			11.47500	106.73158	11.47500	106.69868				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	105.14640				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000		0.00000	100.71274				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	101.51333				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.00500	96.94771	10.00500	96.92186				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	101.16269				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	100.02096				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond			100.00000		0.00000	100.22834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0
ERS3B:On 17/08/2014 Spot Bond				100.00000	0.00000	100.21083			0.00	0	0
Total ERS3B2 SPOT									0.00	0	0
Total For ERS3B2									0.00	0	0
ERS3B:On 17/11/2025 Spot Bond				100.00000	0.00000	100.20344			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3C:On 17/08/2014 Spot Bond				100.00000	0.00000	100.23235			0.00	0	0
Total ERS3C2 SPOT									0.00	0	0
Total For ERS3C2									0.00	0	0
ERS3C:On 17/11/2025 Spot Bond				100.00000	0.00000	100.22329			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1:On 17/08/2014 Spot Bond				100.00000	0.00000	100.19598			0.00	0	0
Total ERSA11 SPOT									0.00	0	0
Total For ERSA11									0.00	0	0
ERSA1:On 17/08/2015 Spot Bond				100.00000	0.00000	100.20145			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	100.18885			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	100.19681			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	100.18726			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	100.19390			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.89000	102.92496	6.89000	102.90591		2,756,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,756,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,756,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.75000	105.95254	7.75000	105.93053		135,936,841,400,000.00	17,540,237,600	6,886,400,000	

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 ES18 SPOT									15,936,841,400,000.00	17,540,237,600	6,886,400,000
Total For ES18									15,936,841,400,000.00	17,540,237,600	6,886,400,000
ES23 On 25/01/2023 Spot Bond			8.45000	112.81234	8.45000	112.78654			81,300,021,335,000.00	9,621,304,300	10,414,074,600
Total ES23 SPOT									11,300,021,335,000.00	9,621,304,300	10,414,074,600
Total For ES23									11,300,021,335,000.00	9,621,304,300	10,414,074,600
ES26 On 02/04/2026 Spot Bond			8.72000	94.88012	8.72000	94.85799			271,171,474,864,000.00	31,097,646,200	15,728,900,000
Total ES26 SPOT									11,171,474,864,000.00	31,097,646,200	15,728,900,000
Total For ES26									11,171,474,864,000.00	31,097,646,200	15,728,900,000
ES33 On 15/09/2033 Spot Bond			9.58000	83.38535	9.48000	84.11828			148,878,036,830,000.00	119,924,638,500	117,291,500,000
Total ES33 SPOT									18,878,036,830,000.00	119,924,638,500	117,291,500,000
Total For ES33									18,878,036,830,000.00	119,924,638,500	117,291,500,000
ES42 On 25/04/2042 Spot Bond			9.73500	89.00522	9.73500	88.98210			151,866,000,000,000.00	15,600,000,000	7,800,000,000
Total ES42 SPOT									11,866,000,000,000.00	15,600,000,000	7,800,000,000
Total For ES42									11,866,000,000,000.00	15,600,000,000	7,800,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.20623			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	100.21286			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	100.01363			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.83837			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	101.28252			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.01682			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.89304			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.45230			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.96848	100.00000	10.94191			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	10.67423	100.00000	10.64838			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	101.43564			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	101.49518			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	101.61421			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	101.73316			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			6.71500	102.46413	6.71500	102.44566		11,415,500,000,000.00	1,700,000,000	840,000,000	
Total FRB03 SPOT								11,415,500,000,000.00	1,700,000,000	840,000,000	
Total For FRB03								11,415,500,000,000.00	1,700,000,000	840,000,000	
FRB05 On 21/12/2018 Spot Bond			9.42500	100.35995	9.42500	100.33456		0.00	0	0	
Total FRB05 SPOT								0.00	0	0	
Total For FRB05								0.00	0	0	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.41394		0.00	0	0	
Total FRB08 SPOT								0.00	0	0	
Total For FRB08								0.00	0	0	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.41387		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.72399		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	103.82377		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.22500	107.96566	11.22500	107.93328			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	100.13515			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			2.10000	128.61257	2.10000	129.42115			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.04000	129.68596	2.04000	270.72276			0.00	0	10,000,000
Total FRBI23 SPOT									0.00	0	10,000,000
Total For FRBI23									0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.17000	103.20524	2.17000	109.66024			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			2.40000	102.76736	2.40000	156.31586			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			2.25500	120.43585	2.25500	212.88555			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.72500	109.73844	7.72500	109.71584			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			7.91400	60.93382	7.91400	60.28613			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			9.47600	38.95333	9.47600	38.06351			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.71000	37.68311	9.71000	36.77078			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	99.84886			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC04 SPOT										0.00	0	0
Total For FRC04										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04633				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04376				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04376				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	99.86266				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04223				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76994				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 15/06/2016 Spot Bond				100.00000	0.00000	102.03287				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52201				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	101.67843				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2014 Spot Bond				100.00000	0.00000	102.08750				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.20039	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	100.20039	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
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	102.00302				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65996				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 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
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57834				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80223				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63149				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.16101	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 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
FRC127 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
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	101.73965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	102.16207				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	102.09584				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	16.14750	100.09221	16.10835				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	101.47387				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	112.95592				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.76205				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.97939				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	100.03651				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	105.60970				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	101.64019				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	101.65929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.50861				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	101.54606				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.04852				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC15: On 11/06/2014 Spot Bond				100.00000	0.00000	101.42882				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC16: On 12/06/2014 Spot Bond				100.00000	0.00000	101.41080				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.51757				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	55.38830	13.22500	55.36872				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42637				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42827				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.13211				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.49668				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.41500	94.31078	3.41500	97.52808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.56505				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.56505				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17(On 21/02/2018 Spot Bond				100.00000	0.00000	102.10358				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 30/06/2017 Spot Bond				100.00000	0.00000	101.31339				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	99.56980				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17(On 15/06/2016 Spot Bond				100.00000	0.00000	102.95427				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.47008				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.43397				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	100.56971				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.69222				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	100.34294				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	100.56362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.71169				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.95384				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.53087				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.95194				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.41687				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 07/03/2017 Spot Bond				100.00000	0.00000	100.10977				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.54606				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.54606				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.43600				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.12581				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.19099				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.96235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.96235				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	101.19325				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.94724				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.94316				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.92967				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.93233				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.89527				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.80990				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.89527				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.80649				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.49992				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				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 FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	100.15345				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	100.85359				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.64586				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	101.63636				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.77441				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.39805				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.65500				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			3.34000	118.95654	3.34000	118.92955				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	101.66687				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	101.68403				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			3.32000	109.40875	3.32000	119.09085				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			1.73000	99.46726	1.73000	123.58726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.34000	106.59075	3.34000	118.92955				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			2.71000	102.62169	2.71000	123.30242				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			2.78000	103.50338	2.78000	127.77900				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.73767				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	101.66029				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	102.23582				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	102.27560				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44562				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65547				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	104.66181				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.93754				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.86514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.58973				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	102.07665				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.58783				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	103.96111				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	97.87279				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	97.78554				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.38410				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	9.88880	100.00000	9.86485				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	16.69603	100.00000	16.65558				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.85000	145.16357	4.85000	145.09226				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.12165				0.00	0	20,000,000
Total FRJ14 SPOT										0.00	0	20,000,000
Total For FRJ14										0.00	0	20,000,000
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.46039				0.00	48,800,000,000	24,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ15 SPOT										0.00	48,800,000,000	24,400,000,000
Total For FRJ15										0.00	48,800,000,000	24,400,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.63729				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	102.47274				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	102.09388				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	101.43419				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	101.27996				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.24841				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				100.00000	0.00000	95.75898				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			2.38000	99.91339	2.38000	131.59487				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	100.70631				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	101.04710	10.38000	101.01865				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.04710	10.38000	101.01865				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	102.79000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	100.49215				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	100.67503				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			2.52000	97.81069	2.52000	106.22899				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			2.56500	199.62453	2.56500	200.53428				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			2.49000	106.74822	2.49000	106.80327				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.90777				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			2.59500	198.58379	2.59500	199.66086				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.75452				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			2.27000	108.00714	2.27000	108.62528				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 07/12/2023 Spot Bond			2.55000	124.68015	2.55000	260.26942				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.05000	129.58553	2.05000	270.51304				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.77000	122.59217	2.77000	255.90925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.47000	102.84794	2.47000	126.18363				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	100.61437				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			2.00000	130.36661	2.00000	126.32785				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.79695				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.07041				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	100.49649				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			2.36000	106.37421	2.36000	106.32892				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	14.94191	104.97509	14.90411				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.91295	101.07593	21.85935				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	13.31727	100.44759	13.28489				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	101.35292				0.00	0	0
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.15942	100.76967	20.11024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.08500	113.73516	2.08500	113.68767				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			2.13000	99.42121	2.13000	110.07733				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	98.43921				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.16000	99.13861	2.16000	109.76434				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	100.02130				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.25000	127.59625	2.25000	337.47676				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	101.02600				0.00	0	0
Total FRS92 SPOT										0.00	0	0
Total For FRS92										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.44604				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.42204				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.40081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.03858			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	101.04247			0.00	0	0
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.93000	102.68186	5.93000	102.66543		1,304,600,000,000.00		220,000,000	110,000,000
Total FRX14 SPOT								1,304,600,000,000.00		220,000,000	110,000,000
Total For FRX14								1,304,600,000,000.00		220,000,000	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.80500	103.28617	6.80500	103.26739		1,361,000,000,000.00		200,000,000	1,821,600,000
Total FRX15 SPOT								1,361,000,000,000.00		200,000,000	1,821,600,000
Total For FRX15								1,361,000,000,000.00		200,000,000	1,821,600,000
FRX16 On 15/09/2016 Spot Bond			7.59500	102.47210	7.59500	102.45135		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			7.96500	103.25883	7.96500	103.23692		0.00		0	116,000,000
Total FRX17 SPOT								0.00		0	116,000,000
Total For FRX17								0.00		0	116,000,000
FRX18 On 14/04/2018 Spot Bond			8.13500	109.02652	8.13500	109.00277		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			8.62000	101.98723	8.62000	101.96385		24,382,532,000,000.00		2,828,600,000	1,414,300,000
Total FRX19 SPOT								24,382,532,000,000.00		2,828,600,000	1,414,300,000
Total For FRX19								24,382,532,000,000.00		2,828,600,000	1,414,300,000
FRX20 On 01/10/2020 Spot Bond			8.81000	101.10323	8.81000	101.07942		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			9.40000	92.19663	9.40000	92.17362		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			9.54000	112.97265	9.54000	112.94373		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.79000	98.95989	9.79000	99.37743			9,790,000,000,000.00	1,000,000,000	520,000,000
Total FRX26 SPOT									9,790,000,000,000.00	1,000,000,000	520,000,000
Total For FRX26									9,790,000,000,000.00	1,000,000,000	520,000,000
FRX31 On 21/02/2031 Spot Bond			10.09000	97.82201	10.09000	97.79542			0.00	0	40,000,000
Total FRX31 SPOT									0.00	0	40,000,000
Total For FRX31									0.00	0	40,000,000
FRX45 On 14/04/2045 Spot Bond			10.37000	79.13988	10.37000	79.11802			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	101.23565			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	101.28342			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	101.30252			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	101.35021			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	101.42655			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.48379			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.73171			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	100.15279			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.16080				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	100.16796				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	100.16968				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	100.17448				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	100.18170				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	100.18772				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	100.21416				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	101.26534				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	101.00566				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.31500	101.66793	9.31500	101.64264				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.39288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.68849				0.00	0	0
Total GRA311 SPOT										0.00	0	0
Total For GRA311										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.02249				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.62972				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	100.64339				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	100.66982				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	100.70258				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.74803				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	99.78958				0.00	0	5,000,000
Total GRT01 SPOT										0.00	0	5,000,000
Total For GRT01										0.00	0	5,000,000
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.06652				0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT02 SPOT										0.00	500,000,000	500,000,000
Total For GRT02										0.00	500,000,000	500,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.86638				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.81532				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.14747				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.56905				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	100.16880				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000			577,590,000,000,000.00		5,775,900,000	5,775,900,000
Total GRX01U SPOT									'7,590,000,000,000.00		5,775,900,000	5,775,900,000
Total For GRX01U									'7,590,000,000,000.00		5,775,900,000	5,775,900,000
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00590				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	33.50742	100.00000	33.25911				0.00	0	115,000,000,000
Total GSIS03 SPOT										0.00	0	115,000,000,000
Total For GSIS03										0.00	0	115,000,000,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.39725				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.82969				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	101.20271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.52932				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	100.53277				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	100.54042				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.55844				0.00	0	0
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.34434				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.75380				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.09313	101.67521	8.09313	98.93995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.78892				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			8.44583	101.70963	8.44583	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.83405				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			8.89607	101.75736	8.89607	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.88918				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.87479				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.97981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.01546			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	100.21471			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.89000	97.81984	9.89000	102.72990		3,649,410,000,000.00	369,000,000	211,500,000	
Total HPF05 SPOT								3,649,410,000,000.00	369,000,000	211,500,000	
Total For HPF05								3,649,410,000,000.00	369,000,000	211,500,000	
HWAY2 On 31/07/2020 Spot Bond			8.16000	110.77379	8.16000	110.74931		40,810,608,000,000.00	5,001,300,000	5,204,100,000	
Total HWAY20 SPOT								40,810,608,000,000.00	5,001,300,000	5,204,100,000	
Total For HWAY20								40,810,608,000,000.00	5,001,300,000	5,204,100,000	
HWAY2 On 07/12/2023 Spot Bond			1.84000	131.71413	1.84000	274.95813		920,000,000,000.00	500,000,000	10,200,000,000	
Total HWAY23 SPOT								920,000,000,000.00	500,000,000	10,200,000,000	
Total For HWAY23								920,000,000,000.00	500,000,000	10,200,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.84000	134.74647	1.84000	274.95813		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			9.46000	101.14078	9.46000	101.11496		284,102,720,000,000.00	30,032,000,000	19,077,600,000	
Total HWAY34 SPOT								284,102,720,000,000.00	30,032,000,000	19,077,600,000	
Total For HWAY34								284,102,720,000,000.00	30,032,000,000	19,077,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.38000	101.82991	9.38000	101.80413		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	59.94307	100.00000	59.79786		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	15.56200	100.00000	15.52430		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF03 On 09/10/2014 Spot Bond			100.00000	88.91892	100.00000	88.63573		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	41.69838	100.00000	41.59626		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.28482	100.00000	21.23270			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	13.75129	100.00000	13.71798			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	63.52137	100.00000	63.36408			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			1.53000	116.59951	1.52000	116.66400		18,742,500,000,000.00	12,250,000,000	79,464,600,000	
Total I2025 SPOT								18,742,500,000,000.00	12,250,000,000	79,464,600,000	
Total For I2025								18,742,500,000,000.00	12,250,000,000	79,464,600,000	
I2038 On 31/01/2038 Spot Bond			1.79000	121.37887	1.76000	122.00282		21,768,190,000,000.00	12,161,000,000	54,528,688,900	
Total I2038 SPOT								21,768,190,000,000.00	12,161,000,000	54,528,688,900	
Total For I2038								21,768,190,000,000.00	12,161,000,000	54,528,688,900	
I2046 On 31/03/2046 Spot Bond			1.96000	118.12812	1.96000	118.07918		46,020,800,000,000.00	23,480,000,000	78,281,479,300	
Total I2046 SPOT								46,020,800,000,000.00	23,480,000,000	78,281,479,300	
Total For I2046								46,020,800,000,000.00	23,480,000,000	78,281,479,300	
I2050 On 31/12/2050 Spot Bond			1.99000	126.42563	1.99000	126.37307		47,411,750,000,000.00	23,825,000,000	83,396,047,300	
Total I2050 SPOT								47,411,750,000,000.00	23,825,000,000	83,396,047,300	
Total For I2050								47,411,750,000,000.00	23,825,000,000	83,396,047,300	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	94.00000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.61500	104.24553	7.61500	104.22435		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	102.30829		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	101.55120		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			8.11500	104.22669	8.11500	104.20416		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.21500	107.72517	8.21500	107.70161				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.19059				0.00	0	0
Total IBL25 SPOT										0.00	0	0
Total For IBL25										0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.70000	116.60237	4.70000	116.54541				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.93500	102.95760	7.93500	102.93547				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	100.44484				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	100.47076				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			1.55000	102.05054	1.55000	127.01348				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			2.07000	105.70290	2.07000	129.68778				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	101.49530				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	102.38994				0.00	0	500,000,000
Total IBL38 SPOT										0.00	0	500,000,000
Total For IBL38										0.00	0	500,000,000
IBL39 On 02/04/2018 Spot Bond			8.33500	102.75877	8.33500	102.73585				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.84065				0.00	0	0

Contract 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	103.09819			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	100.26640			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			8.85500	100.35550	8.85500	100.33161			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.27000	93.98390	9.27000	93.96037		5,272,776,000,000.00	568,800,000	289,700,000	
Total IBL46 SPOT								5,272,776,000,000.00	568,800,000	289,700,000	
Total For IBL46								5,272,776,000,000.00	568,800,000	289,700,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.73467			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.41500	97.66267	8.41500	97.64069			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.32000	101.92636	9.32000	101.87602			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	100.53413			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	100.54986			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			7.87500	101.14211	7.87500	101.12053			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			8.63500	100.83993	8.63500	100.81638			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	100.60852			0.00	0	0

Contract 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	100.29591				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			7.98500	103.75431	7.98500	103.73187				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			8.59500	104.91607	8.59500	104.89169				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			9.67000	106.49302	9.67000	106.46524				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	101.10147				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	100.64600				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00416	100.00000	0.00415				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.67800				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	100.70816				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.93000	98.02253	8.93000	97.99914				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.55475	5.00000	100.54119				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.55475	5.00000	100.54119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.63669	5.00000	101.62282				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.55475	5.00000	100.54119				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	100.83214	4.00000	100.82129				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.16568				0.00	0	0
Total IDW001 SPOT										0.00	0	0
Total For IDW001										0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	102.09008				0.00	0	0
Total IDW002 SPOT										0.00	0	0
Total For IDW002										0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.48849				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IF422U On 27/05/2014 Spot Bond			100.00000	81.16502	100.00000	81.16501				0.00	0	0
Total IF422U SPOT										0.00	0	0
Total For IF422U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.47878	9.20000	107.45237				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	101.27832				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	101.27832				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.22841				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.79065	100.00000	8.76936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.65729				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.42729				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.30461				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.61500	101.27877	9.61500	101.25293				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.05398				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.35364				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.92042				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.88663	100.00000	8.86510				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN246U On 12/06/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total IN246U SPOT										0.00	0	0
Total For IN246U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	95.87070	100.00000	95.62675				0.00	0	0
Total IN248U SPOT										0.00	0	0
Total For IN248U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN423U On 03/06/2014 Spot Bond			100.00000	98.91599	100.00000	98.64864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN423U SPOT										0.00	0	0
Total For IN423U										0.00	0	0
IN424U On 10/06/2014 Spot Bond			100.00000	98.50632	100.00000	98.24502				0.00	0	0
Total IN424U SPOT										0.00	0	0
Total For IN424U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	98.41270	100.00000	97.63780				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	94.61806	100.00000	93.91196				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	89.88716	100.00000	89.24966				0.00	0	0
Total IN429U SPOT										0.00	0	0
Total For IN429U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	85.61378	100.00000	85.03531				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	81.72224	100.00000	81.19500				0.00	0	0
Total IN431U SPOT										0.00	0	0
Total For IN431U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	96.66072	100.00000	95.89961				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	91.57895	100.00000	90.89552				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	87.00000	100.00000	86.38298				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	82.85715	100.00000	100.00000			930,000,000,000,000.00	19,300,000,000	19,300,000,000	
Total IN435U SPOT									930,000,000,000,000.00	19,300,000,000	19,300,000,000	
Total For IN435U									930,000,000,000,000.00	19,300,000,000	19,300,000,000	
INA422 On 27/05/2014 Spot Bond			5.90000	97.13453	5.90000	97.13453				0.00	0	0
Total INA422 SPOT										0.00	0	0
Total For INA422										0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.82251	5.90000	99.75812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA424 SPOT										0.00	0	0
Total For INA424										0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	99.59752	5.90000	99.53342				0.00	0	0
Total INA426 SPOT										0.00	0	0
Total For INA426										0.00	0	0
INA427 On 01/07/2014 Spot Bond			6.00000	99.47673	6.00000	99.41170				0.00	0	0
Total INA427 SPOT										0.00	0	0
Total For INA427										0.00	0	0
INA428 On 08/07/2014 Spot Bond			6.00000	99.36299	6.00000	99.29811				0.00	0	0
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.00000	99.13629	6.00000	99.07171				0.00	0	0
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.10000	98.89267	6.10000	98.82734				0.00	0	0
Total INA432 SPOT										0.00	0	0
Total For INA432										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.10000	98.77840	6.10000	98.71321				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			100.00000	80.57395	100.00000	100.00000		600,000,000,000,000.00		26,000,000,000	13,000,000,000	
Total INA435 SPOT								10,000,000,000,000.00		26,000,000,000	13,000,000,000	
Total For INA435								10,000,000,000,000.00		26,000,000,000	13,000,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.44651				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.06263	103.42676	11.06263	102.87020				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.06263	101.72282	11.06263	101.71712				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	101.50504				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	102.24444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.47484				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.00117	6.50000	100.98352				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.61251				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	101.11762				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.43147				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.46380				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.81584				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	101.45587				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.01900				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.97740				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING234 On 28/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING234 SPOT										0.00	0	0
Total For ING234										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.18482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING235 SPOT									0.00	0	0
Total For ING235									0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.17530			0.00	0	0
Total ING236 SPOT									0.00	0	0
Total For ING236									0.00	0	0
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	101.31587			0.00	0	0
Total ING237 SPOT									0.00	0	0
Total For ING237									0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.72317			0.00	0	0
Total ING239 SPOT									0.00	0	0
Total For ING239									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.40656			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	100.28995			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	100.17570			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	100.17368			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.01679			0.00	0	0
Total ING245 SPOT									0.00	0	0
Total For ING245									0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.18500			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	100.75823			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.36216			0.00	0	0
Total ING252 SPOT									0.00	0	0
Total For ING252									0.00	0	0
ING254 On 28/11/2014 Spot Bond			100.00000	68.92961	100.00000	72.08654			000,000,000,000,000.00	20,000,000,000	20,000,000,000

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 ING254 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For ING254									10,000,000,000,000.00	20,000,000,000	20,000,000,000
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.53618			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	100.01566			0.00	0	0
Total INGR02 SPOT									0.00	0	0
Total For INGR02									0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.40562			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.19939			0.00	0	0
Total INGR05 SPOT									0.00	0	0
Total For INGR05									0.00	0	0
IP269U On 18/06/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0
Total IP269U SPOT									0.00	0	0
Total For IP269U									0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0
Total IP270U SPOT									0.00	0	0
Total For IP270U									0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total IPC02U SPOT									0.00	0	0
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.88024			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.89850			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.91072			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			8.62500	101.54927	8.62500	101.52585			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.72570			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPFC01 SPOT									0.00	0	0
Total For IPFC01									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.48000	99.69702	9.48000	99.67193			18,960,000,000,000.00	2,000,000,000	1,000,000,000
Total IPL10 SPOT									18,960,000,000,000.00	2,000,000,000	1,000,000,000
Total For IPL10									18,960,000,000,000.00	2,000,000,000	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.61981			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			8.81500	104.38305	8.81500	104.35859			8,518,816,000,000.00	966,400,000	643,000,000
Total IPL6 SPOT									8,518,816,000,000.00	966,400,000	643,000,000
Total For IPL6									8,518,816,000,000.00	966,400,000	643,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.02820			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	101.00536			0.00	0	10,000,000
Total IPL8 SPOT									0.00	0	10,000,000
Total For IPL8									0.00	0	10,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.49347			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	100.02637			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	101.53243			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			8.79500	106.33361	8.79500	106.30846			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	103.46324			0.00	0	10,000,000
Total IV015 SPOT									0.00	0	10,000,000
Total For IV015									0.00	0	10,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.82180			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			3.16000	98.12787	3.16000	120.39034			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.58000	136.65552	3.58000	136.59292				0.00	0	200,000,000
Total IV019 SPOT										0.00	0	200,000,000
Total For IV019										0.00	0	200,000,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.28059				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	101.08263				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.96738				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.76220				0.00	0	10,000,000
Total IV025 SPOT										0.00	0	10,000,000
Total For IV025										0.00	0	10,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.40809				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			3.52000	95.78411	3.52000	96.57632				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			3.52000	95.70426	3.52000	101.88072				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.88191				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	100.36010				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.35364				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			10.42500	111.52545	10.42500	111.49466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.75337				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			3.58000	136.65552	3.58000	136.59292				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV422U On 29/05/2014 Spot Bond			100.00000	81.16501	100.00000	81.16500				0.00	0	0
Total IV422U SPOT										0.00	0	0
Total For IV422U										0.00	0	0
IV424U On 12/06/2014 Spot Bond			100.00000	97.98512	100.00000	97.72658				0.00	0	0
Total IV424U SPOT										0.00	0	0
Total For IV424U										0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	96.87500	100.00000	96.12403				0.00	0	0
Total IV427U SPOT										0.00	0	0
Total For IV427U										0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	93.21631	100.00000	92.53090				0.00	0	0
Total IV428U SPOT										0.00	0	0
Total For IV428U										0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	88.62835	100.00000	88.00857				0.00	0	0
Total IV429U SPOT										0.00	0	0
Total For IV429U										0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	84.46460	100.00000	83.90150				0.00	0	0
Total IV430U SPOT										0.00	0	0
Total For IV430U										0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	95.15039	100.00000	94.41279				0.00	0	0
Total IV432U SPOT										0.00	0	0
Total For IV432U										0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	90.22223	100.00000	89.55883				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.01689				0.00	0	0
Total IVA01A SPOT										0.00	0	0
Total For IVA01A										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.74730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.17288				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA422 On 29/05/2014 Spot Bond			5.90000	97.13453	5.90000	99.95153				0.00	0	0
Total IVA422 SPOT										0.00	0	0
Total For IVA422										0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.79030	5.90000	99.72596				0.00	0	0
Total IVA424 SPOT										0.00	0	0
Total For IVA424										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			6.00000	99.44420	6.00000	99.37922				0.00	0	0
Total IVA427 SPOT										0.00	0	0
Total For IVA427										0.00	0	0
IVA428 On 10/07/2014 Spot Bond			6.00000	99.33054	6.00000	99.26571				0.00	0	0
Total IVA428 SPOT										0.00	0	0
Total For IVA428										0.00	0	0
IVA429 On 17/07/2014 Spot Bond			6.00000	99.21714	6.00000	99.15245				0.00	0	0
Total IVA429 SPOT										0.00	0	0
Total For IVA429										0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.10000	98.86000	6.10000	98.79470				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.36287				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.60647				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	101.03799				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.03561				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.34501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.16733				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	100.14955				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	99.92559				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.89860				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.90470				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.91693				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.86192				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.74878				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	100.60187				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	101.42806				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	100.27393				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.00689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00633				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	101.14552				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.87942				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	100.67919				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	100.53693				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	56.59447	100.00000	56.45737				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	100.60363				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	59.59146	100.00000	59.44550				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	101.41156				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	21.43435	100.00000	21.38242				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.93546				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	82.88288	100.00000	82.69663				0.00	0	0

Contract 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	81.59315	100.00000	81.41539				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	58.52149	100.00000	58.37816				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	67.30791	100.00000	67.18021				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	58.00221	100.00000	57.86169				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	65.26805	100.00000	65.10994				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	81.65680	100.00000	81.41593				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.00035				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	100.66861				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			8.51000	140.55349	8.51000	140.52166				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.63702				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	101.36245				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	100.01845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.05349			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	100.58352			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			8.91500	98.81790	8.91500	98.79409		38,634,935,500,000.00	4,333,700,000	1,666,900,000	
Total LGL02 SPOT								18,634,935,500,000.00	4,333,700,000	1,666,900,000	
Total For LGL02								18,634,935,500,000.00	4,333,700,000	1,666,900,000	
LGL03 On 03/04/2018 Spot Bond			9.06500	71.11900	9.06500	96.60829		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			9.42000	101.45404	9.42000	101.42825		3,950,748,000,000.00	419,400,000	243,300,000	
Total LGL04 SPOT								3,950,748,000,000.00	419,400,000	243,300,000	
Total For LGL04								3,950,748,000,000.00	419,400,000	243,300,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.26460		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			10.61500	105.04636	10.61500	105.01652		22,079,200,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								22,079,200,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								22,079,200,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.47447		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	100.18064		0.00	0	0	
Total LRFA1 SPOT								0.00	0	0	
Total For LRFA1								0.00	0	0	
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.19255		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	100.20680		0.00	0	0	
Total LRFC1 SPOT								0.00	0	0	
Total For LRFC1								0.00	0	0	
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.82963		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.86976			0.00	0	0
Total MAQ048 SPOT									0.00	0	0
Total For MAQ048									0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.87256			0.00	0	0
Total MAQ049 SPOT									0.00	0	0
Total For MAQ049									0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.72627			0.00	0	0
Total MAQ050 SPOT									0.00	0	0
Total For MAQ050									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.69061			0.00	0	0
Total MAQ051 SPOT									0.00	0	0
Total For MAQ051									0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.08232			0.00	0	0
Total MAQ052 SPOT									0.00	0	0
Total For MAQ052									0.00	0	0
MAQ05 On 22/08/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111		220,000,000,000,000.00	12,200,000,000	12,200,000,000	
Total MAQ053 SPOT								20,000,000,000,000.00	12,200,000,000	12,200,000,000	
Total For MAQ053								20,000,000,000,000.00	12,200,000,000	12,200,000,000	
MAQ08 On 11/12/2014 Spot Bond			100.00000	69.05192	100.00000	68.92091		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	82.88288	100.00000	82.69663		0.00	0	0	
Total MAQ09U SPOT								0.00	0	0	
Total For MAQ09U								0.00	0	0	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.57238		0.00	0	0	
Total MAQ0A1 SPOT								0.00	0	0	
Total For MAQ0A1								0.00	0	0	
MAQ12 On 12/12/2014 Spot Bond			100.00000	62.01349	100.00000	61.86326		0.00	0	0	
Total MAQ12U SPOT								0.00	0	0	
Total For MAQ12U								0.00	0	0	
MAQ21 On 29/07/2014 Spot Bond			100.00000	80.51948	100.00000	80.00000		0.00	0	0	
Total MAQ21U SPOT								0.00	0	0	
Total For MAQ21U								0.00	0	0	
MAQ22 On 09/06/2014 Spot Bond			100.00000	97.33333	100.00000	97.07447		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ22U SPOT										0.00	0	0
Total For MAQ22U										0.00	0	0
MAQ23 On 19/06/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.09489				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.80988				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	101.68426				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	102.14670				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.44444				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	101.35709				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	101.75973				0.00	0	300,000,000
Total MBF035 SPOT										0.00	0	300,000,000
Total For MBF035										0.00	0	300,000,000
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.29001				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.40171				0.00	0	400,000,000
Total MBF037 SPOT										0.00	0	400,000,000
Total For MBF037										0.00	0	400,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.75288				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.80842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	96.50350	100.00000	96.16725			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	56.90285	100.00000	56.76501			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.79205	100.00000	24.73199			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	60.52746	100.00000	60.38083			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			8.77500	102.08288	8.77500	102.05893		4,905,225,000,000.00	559,000,000	301,200,000	
Total MBSA01 SPOT								4,905,225,000,000.00	559,000,000	301,200,000	
Total For MBSA01								4,905,225,000,000.00	559,000,000	301,200,000	
MBSA0 On 15/04/2019 Spot Bond			8.66500	102.01583	8.66500	101.99219		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	101.64488		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	101.52928		0.00	0	0	
Total MCB5M SPOT								0.00	0	0	
Total For MCB5M								0.00	0	0	
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.83739		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	100.94736		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	100.95414		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	100.98802		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.63056				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	102.76557				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.15000	102.19681	8.15000	102.17451				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			8.84500	105.56280	8.84500	105.53757				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.60500	106.14034	9.60500	106.11283				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.58500	105.61382	6.58500	105.59503				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	101.29295				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	101.34068				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			9.62000	104.47171	9.62000	104.66545				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			7.63000	102.78876	7.63000	102.76785		77,932,057,000,000.00	10,213,900,000	4,993,900,000		
Total MGL01 SPOT								'7,932,057,000,000.00	10,213,900,000	4,993,900,000		
Total For MGL01								'7,932,057,000,000.00	10,213,900,000	4,993,900,000		
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.98101				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.07500	99.22881	9.07500	99.20462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.44121			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.48000	106.09798	9.48000	104.85300		7,584,000,000,000.00		800,000,000	0
Total MMIG02 SPOT								7,584,000,000,000.00		800,000,000	0
Total For MMIG02								7,584,000,000,000.00		800,000,000	0
MMS01 On 10/12/2016 Spot Bond			100.00000	10.45473	100.00000	10.42940			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	99.98180			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			8.77500	99.22597	8.77500	99.20257		6,396,975,000,000.00		729,000,000	325,000,000
Total MQB02 SPOT								6,396,975,000,000.00		729,000,000	325,000,000
Total For MQB02								6,396,975,000,000.00		729,000,000	325,000,000
MTN02 On 13/07/2014 Spot Bond			6.07000	104.33158	6.07000	104.31436			0.00	0	10,000,000
Total MTN02 SPOT									0.00	0	10,000,000
Total For MTN02									0.00	0	10,000,000
MTN03 On 13/07/2015 Spot Bond			7.71500	105.26151	7.71500	105.23949		2,777,400,000,000.00		360,000,000	100,000,000
Total MTN03 SPOT								2,777,400,000,000.00		360,000,000	100,000,000
Total For MTN03								2,777,400,000,000.00		360,000,000	100,000,000
MTN04 On 13/07/2017 Spot Bond			8.71500	107.60948	8.71500	107.58413		13,795,845,000,000.00		1,583,000,000	607,600,000
Total MTN04 SPOT								13,795,845,000,000.00		1,583,000,000	607,600,000
Total For MTN04								13,795,845,000,000.00		1,583,000,000	607,600,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.12125	100.89771	6.10630			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	6.20333	100.61875	6.18823			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.28760				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	100.29161				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.29347				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.31791				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.34616				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.39274	100.00000	0.39179				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.39274	100.00000	0.39179				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.03500	95.72201	9.03500	95.69903				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10/ On 25/07/2016 Spot Bond			7.56500	101.09217	7.56500	101.07143				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.14000	98.98750	9.14000	98.96346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	100.82268			0.00	1,500,000,000	500,000,000
Total NBK11B SPOT									0.00	1,500,000,000	500,000,000
Total For NBK11B									0.00	1,500,000,000	500,000,000
NBK12J On 19/03/2021 Spot Bond			8.93000	104.06910	8.93000	104.04440			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.23928			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13J On 19/03/2024 Spot Bond			9.37000	104.15375	9.37000	104.12784			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.50958			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.33065			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	101.20809			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.61364			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	100.18703			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	101.26936			0.00	0	60,000,000
Total NBK18B SPOT									0.00	0	60,000,000
Total For NBK18B									0.00	0	60,000,000
NBK2A On 15/09/2015 Spot Bond			7.31500	106.08038	7.31500	106.05967		9,802,100,000,000.00		1,340,000,000	670,000,000
Total NBK2A SPOT								9,802,100,000,000.00		1,340,000,000	670,000,000
Total For NBK2A								9,802,100,000,000.00		1,340,000,000	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.25147			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.67500	113.81217	8.67500	113.78591			11,689,562,500,000.00	1,347,500,000	453,400,000
Total NBK3A SPOT									11,689,562,500,000.00	1,347,500,000	453,400,000
Total For NBK3A									11,689,562,500,000.00	1,347,500,000	453,400,000
NBK4 On 28/10/2024 Spot Bond			10.68500	34.74344	10.68500	34.84839			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			7.71500	102.72429	7.71500	102.70305			14,658,500,000,000.00	1,900,000,000	950,000,000
Total NBK6A SPOT									14,658,500,000,000.00	1,900,000,000	950,000,000
Total For NBK6A									14,658,500,000,000.00	1,900,000,000	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.76381			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.80376			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			8.06500	103.85485	8.06500	103.83255			10,870,007,000,000.00	1,347,800,000	454,300,000
Total NBK9A SPOT									10,870,007,000,000.00	1,347,800,000	454,300,000
Total For NBK9A									10,870,007,000,000.00	1,347,800,000	454,300,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.26246			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.01628			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.29430				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	101.10304				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.93566				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	99.92130				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	89.83661				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	99.92549				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	100.69188				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.75166				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.61400				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.99011				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	86.07030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.39174				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	100.29583				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	101.40269				0.00	0	200,000,000
Total NCLN75 SPOT										0.00	0	200,000,000
Total For NCLN75										0.00	0	200,000,000
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.32634				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.02880				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	101.27955				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.26664				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	101.26569				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	100.55058				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	101.47008				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			9.85500	108.12285	9.85500	106.93101				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	101.46058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.89000	106.79893	9.89000	105.73435				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	101.47008				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	101.31420				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	99.84725				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.56500	104.47289	8.56500	104.44908				0.00	0	2,790,000,000
Total NED11 SPOT										0.00	0	2,790,000,000
Total For NED11										0.00	0	2,790,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.77979				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.02241				0.00	0	350,000,000
Total NED14 SPOT										0.00	0	350,000,000
Total For NED14										0.00	0	350,000,000
NED15 On 08/04/2024 Spot Bond			10.05500	105.40711	10.05500	104.06206				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.13967				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.88245				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.16500	110.12916	12.16500	110.09382				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.94192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	102.66324				0.00	0	0
Total NET48 SPOT										0.00	0	0
Total For NET48										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	99.85477				0.00	0	10,000,000
Total NHM001 SPOT										0.00	0	10,000,000
Total For NHM001										0.00	0	10,000,000
NILB10 On 08/12/2016 Spot Bond			2.06000	163.69023	2.06000	163.62194				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			8.67000	106.42356	8.67000	106.39860				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.39878				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.35910				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.30000	105.22101	9.30000	105.49933				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.13549				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.37410				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.12798				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.13273				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.12991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.50000	105.19862	9.50000	106.67355				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	100.13278				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	100.13555				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	100.13367				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			9.70000	105.17642	9.70000	105.44827				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.13938				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	100.13743				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	100.13838				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	100.17289				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	100.16152				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	100.14119				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			8.53500	113.61822	8.53500	113.59214				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.88000	120.66869	8.88000	120.64020			4,860,024,000,000.00	547,300,000	840,600,000
Total NRA022 SPOT									4,860,024,000,000.00	547,300,000	840,600,000
Total For NRA022									4,860,024,000,000.00	547,300,000	840,600,000
NRA02: On 31/05/2023 Spot Bond			1.95500	170.04139	1.95500	169.97092			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			9.23000	123.84608	9.23000	123.81539			0.00	0	0
Total NRA028 SPOT									0.00	0	0
Total For NRA028									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.60548			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	100.56560			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.33420			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	101.32731			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	100.03559			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	100.03691			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	100.02156			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	100.02881			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	15.70200	100.00000	15.66396			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	40.77927	100.00000	40.67940			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.84500	103.53742	6.84500	103.51838		273,800,000,000.00	40,000,000	20,000,000	
Total OML01 SPOT								273,800,000,000.00	40,000,000	20,000,000	
Total For OML01								273,800,000,000.00	40,000,000	20,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.43481	100.00000	14.39984			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	99.20000			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	63.22884	100.00000	63.07398			0.00	0	0
Total PCF03 SPOT								0.00	0	0	
Total For PCF03								0.00	0	0	
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.28358			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	100.64805			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	99.92663			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	99.85337			0.00	0	0
Total PMM13 SPOT								0.00	0	0	
Total For PMM13								0.00	0	0	
PNP17 On 27/06/2014 Spot Bond			100.00000	96.59033	100.00000	96.34518		800,000,000,000,000.00	58,000,000,000	40,000,000,000	
Total PNP17 SPOT								10,000,000,000,000.00	58,000,000,000	40,000,000,000	
Total For PNP17								10,000,000,000,000.00	58,000,000,000	40,000,000,000	
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.71287			0.00	0	0
Total PPC001 SPOT								0.00	0	0	
Total For PPC001								0.00	0	0	
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.52306			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.42821				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.31650				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.29465				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.42936				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.36615				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.32048				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.50507				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.42572				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.36814				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.58873				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.49518				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.42373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PR2D1H SPOT										0.00	0	0
Total For PR2D1H										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.56152				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	100.57775				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	100.58505				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.60127				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	100.67096				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	100.68715				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	100.62451				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R009 On 15/09/2014 Spot Bond			6.61500	104.70068	6.61500	104.68207				0.00	0	0
Total R009 SPOT										0.00	0	0
Total For R009										0.00	0	0
R009P On 15/09/2014 Spot Bond			6.44000	98.13010	6.44000	98.11311				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			7.93000	40.69622	7.93000	40.68753				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			6.59500	111.19024	6.61500	111.14464		298,702,668,005,000.00	2,623,002,679,000	1,868,316,788,400		
Total R157 SPOT								18,702,668,005,000.00	623,002,679,000	368,316,788,400		
Total For R157								18,702,668,005,000.00	623,002,679,000	368,316,788,400		
R158 On 15/09/2015 Spot Bond			6.61500	111.16430	6.61500	111.14464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158 SPOT									0.00	0	0
Total For R158									0.00	0	0
R158P On 15/09/2015 Spot Bond			6.51500	92.04187	6.51500	92.02583			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			6.61500	117.19275	6.61500	117.17202			0.00	0	0
Total R159 SPOT									0.00	0	0
Total For R159									0.00	0	0
R159P On 15/09/2016 Spot Bond			6.44500	86.46046	6.44500	86.44556			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.16000	122.77932	8.11000	123.18995		151,008,038,112,000.00	3,900,858,828,200	1,101,783,299,900	
Total R186 SPOT								51,008,038,112,000.00	900,858,828,200	101,783,299,900	
Total For R186								51,008,038,112,000.00	900,858,828,200	101,783,299,900	
R187P On 21/12/2026 Spot Bond			7.85000	38.01702	7.85000	38.00898		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			7.77000	35.56905	7.77000	35.56161		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			1.56500	281.02456	1.55000	281.24016		75,985,319,800,000.00	48,552,920,000	25,869,206,700	
Total R197 SPOT								75,985,319,800,000.00	48,552,920,000	25,869,206,700	
Total For R197								75,985,319,800,000.00	48,552,920,000	25,869,206,700	
R201 On 21/12/2014 Spot Bond			6.01000	105.32740	6.07000	105.27700		250,091,801,236,000.00	208,001,963,600	73,841,558,500	
Total R201 SPOT								250,091,801,236,000.00	208,001,963,600	73,841,558,500	
Total For R201								250,091,801,236,000.00	208,001,963,600	73,841,558,500	
R202 On 07/12/2033 Spot Bond			1.76000	225.89802	1.76500	225.63711		296,167,502,400,000.00	168,276,990,000	155,638,300,000	
Total R202 SPOT								296,167,502,400,000.00	168,276,990,000	155,638,300,000	
Total For R202								296,167,502,400,000.00	168,276,990,000	155,638,300,000	
R203 On 28/02/2023 Spot Bond			8.01500	100.25306	7.97000	100.50861		000,556,078,914,500.00	499,133,634,300	425,034,934,500	
Total R203 SPOT								10,556,078,914,500.00	499,133,634,300	425,034,934,500	
Total For R203								10,556,078,914,500.00	499,133,634,300	425,034,934,500	
R203 On 15/09/2017 Spot Bond			7.23500	104.61387	7.21500	104.65251		251,402,854,190,000.00	1,140,484,154,000	565,981,154,000	
Total R203 SPOT								51,402,854,190,000.00	140,484,154,000	565,981,154,000	
Total For R203								51,402,854,190,000.00	140,484,154,000	565,981,154,000	
R2030 On 31/01/2030 Spot Bond			8.66500	96.96726	8.66500	96.94454		941,964,750,000,000.00	801,150,000,000	386,861,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									11,964,750,000,000.00	801,150,000,000	386,861,900,000
Total For R2030									11,964,750,000,000.00	801,150,000,000	386,861,900,000
R2037 On 31/01/2037 Spot Bond			8.90500	98.85624	8.90500	98.83246			435,023,564,927,500.00	385,740,995,500	230,310,495,500
Total R2037 SPOT									15,023,564,927,500.00	385,740,995,500	230,310,495,500
Total For R2037									15,023,564,927,500.00	385,740,995,500	230,310,495,500
R204 On 21/12/2018 Spot Bond			7.44500	105.62198	7.42500	105.67800			768,114,284,654,500.00	909,081,838,100	424,193,967,600
Total R204 SPOT									38,114,284,654,500.00	909,081,838,100	424,193,967,600
Total For R204									38,114,284,654,500.00	909,081,838,100	424,193,967,600
R2048 On 28/02/2048 Spot Bond			9.01000	99.40132	9.01000	99.37751			007,099,252,257,000.00	444,739,095,700	298,315,485,700
Total R2048 SPOT									17,099,252,257,000.00	444,739,095,700	298,315,485,700
Total For R2048									17,099,252,257,000.00	444,739,095,700	298,315,485,700
R207 On 15/01/2020 Spot Bond			7.66000	100.84465	7.62000	101.00211			972,691,958,808,000.00	779,724,798,800	524,031,414,800
Total R207 SPOT									2,691,958,808,000.00	779,724,798,800	524,031,414,800
Total For R207									2,691,958,808,000.00	779,724,798,800	524,031,414,800
R208 On 31/03/2021 Spot Bond			7.81500	95.53374	7.78000	95.69041			246,860,787,251,500.00	671,383,338,100	1,081,279,830,100
Total R208 SPOT									16,860,787,251,500.00	671,383,338,100	1,081,279,830,100
Total For R208									16,860,787,251,500.00	671,383,338,100	1,081,279,830,100
R209 On 31/03/2036 Spot Bond			8.90000	75.68153	8.81000	76.35637			944,340,697,540,000.00	555,543,898,600	615,942,351,400
Total R209 SPOT									14,340,697,540,000.00	555,543,898,600	615,942,351,400
Total For R209									14,340,697,540,000.00	555,543,898,600	615,942,351,400
R210 On 31/03/2028 Spot Bond			1.68000	170.03768	1.68000	169.96851			61,538,400,000,000.00	36,630,000,000	29,371,700,000
Total R210 SPOT									1,538,400,000,000.00	36,630,000,000	29,371,700,000
Total For R210									1,538,400,000,000.00	36,630,000,000	29,371,700,000
R211 On 31/01/2017 Spot Bond			0.85000	129.36848	0.85000	129.31875			18,423,750,000,000.00	21,675,000,000	27,728,569,700
Total R211 SPOT									18,423,750,000,000.00	21,675,000,000	27,728,569,700
Total For R211									18,423,750,000,000.00	21,675,000,000	27,728,569,700
R212 On 31/01/2022 Spot Bond			1.50000	134.92911	1.50000	134.87481			40,410,000,000,000.00	26,940,000,000	56,082,000,000
Total R212 SPOT									10,410,000,000,000.00	26,940,000,000	56,082,000,000
Total For R212									10,410,000,000,000.00	26,940,000,000	56,082,000,000
R213 On 28/02/2031 Spot Bond			8.75000	86.47598	8.67000	87.07771			816,041,614,500,000.00	893,261,898,800	425,805,862,000
Total R213 SPOT									16,041,614,500,000.00	893,261,898,800	425,805,862,000
Total For R213									16,041,614,500,000.00	893,261,898,800	425,805,862,000
R214 On 28/02/2041 Spot Bond			8.94500	76.88606	8.94500	76.86778			377,129,137,806,000.00	1,271,898,170,800	674,961,400,000
Total R214 SPOT									7,129,137,806,000.00	271,898,170,800	674,961,400,000
Total For R214									7,129,137,806,000.00	271,898,170,800	674,961,400,000
R226C On 15/09/2014 Spot Bond			6.04000	98.24420	6.04000	98.22823			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R226C SPOT										0.00	0	0
Total For R226C										0.00	0	0
R227C On 15/03/2015 Spot Bond			6.67500	94.92339	6.67500	94.90646				0.00	0	0
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.51500	92.04187	6.51500	92.02583				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			6.43500	89.26216	6.43500	89.24680				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			6.44500	86.46046	6.44500	86.44556				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R325C On 21/06/2014 Spot Bond			6.12500	99.63218	6.12500	99.61553				0.00	0	0
Total R325C SPOT										0.00	0	0
Total For R325C										0.00	0	0
R326C On 21/12/2014 Spot Bond			6.07500	96.70164	6.07500	96.68574				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			6.58500	93.36021	6.58500	93.34359				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			6.45500	90.56204	6.45500	90.54623				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			6.43500	87.76557	6.43500	87.75030				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			6.49500	84.90329	6.49500	84.88838				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.19000	80.55882	7.19000	80.54319				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.24000	77.62973	7.24000	77.61456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.43000	74.36225	7.43000	74.34735				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			7.41000	71.76173	7.41000	71.74738				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.39000	69.26551	7.39000	69.25170				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.38000	66.83318	7.38000	66.81987				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			7.58000	63.70610	7.58000	63.69308				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			7.56000	61.45745	7.56000	61.44492				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.70000	58.65780	7.70000	58.64563				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			7.67000	56.60670	7.67000	56.59500				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.64000	54.64313	7.64000	54.63188				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.61000	52.76293	7.61000	52.75211				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.57000	51.00668	7.57000	50.99627				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.53000	49.32793	7.53000	49.31791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.05000	45.20369	8.05000	45.19389				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.01000	43.63148	8.01000	43.62206				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.97000	42.13018	7.97000	42.12113				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			7.93000	40.69622	7.93000	40.68753				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			7.89000	39.32623	7.89000	39.31787				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			7.85000	38.01702	7.85000	38.00898				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			7.81000	36.76558	7.81000	36.75784				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			7.77000	35.56905	7.77000	35.56161				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	101.13462				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	100.02224				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	101.14880				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	101.02026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.21824	100.00000	16.17896				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.00493	100.00000	5.99022				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.36915	100.00000	20.31981				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	101.62857				0.00	0	0
Total RCSC14 SPOT										0.00	0	0
Total For RCSC14										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.14984				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.59064				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	102.04051				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	101.85405				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.15366				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.24670				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.74439				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	100.17947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.88669				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	100.48961				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.58874				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	101.00592				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.73855				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	100.01828				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.69840				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	99.90675				0.00	0	0
Total RESB01 SPOT										0.00	0	0
Total For RESB01										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	100.39883				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.79014				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.93172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.83620				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.83620				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.84460				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	102.05831				0.00	0	3,212,000,000
Total RP014 SPOT										0.00	0	3,212,000,000
Total For RP014										0.00	0	3,212,000,000
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	102.24444				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.18664	12.35000	106.15150				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.87315				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.12176	100.00000	13.08998				0.00	0	840,000,000
Total RP020 SPOT										0.00	0	840,000,000
Total For RP020										0.00	0	840,000,000
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	101.75289				0.00	0	0
Total RP021 SPOT										0.00	0	0
Total For RP021										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.28364				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.97016				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.81373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.02449				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.25180	100.00000	2.80786				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	15.28453	100.00000	15.24709				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	22.55439	100.00000	22.49975				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.27823	100.00000	13.22975				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	22.51556	100.00000	22.46101				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.56573				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	101.23884				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.08000	105.53121	9.08000	105.50560		18,701,168,000,000.00		2,059,600,000	1,079,600,000	
Total RW21 SPOT								18,701,168,000,000.00		2,059,600,000	1,079,600,000	
Total For RW21								18,701,168,000,000.00		2,059,600,000	1,079,600,000	
RW23 On 10/12/2023 Spot Bond			9.22000	96.12572	9.22000	106.24824				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.82000	89.82185	9.82000	108.03052				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	99.43955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.86500	106.72421	7.86500	106.70184		42,471,000,000,000.00	5,400,000,000	2,700,000,000	
Total SBK12 SPOT								12,471,000,000,000.00	5,400,000,000	2,700,000,000	
Total For SBK12								12,471,000,000,000.00	5,400,000,000	2,700,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.01798		0.00	0	0	
Total SBK13 SPOT								0.00	0	0	
Total For SBK13								0.00	0	0	
SBK14 On 01/12/2017 Spot Bond			9.26500	101.10786	9.26500	101.08270		27,795,000,000,000.00	3,000,000,000	750,000,000	
Total SBK14 SPOT								27,795,000,000,000.00	3,000,000,000	750,000,000	
Total For SBK14								27,795,000,000,000.00	3,000,000,000	750,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.76682		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	101.56898		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.63258		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.77835		0.00	0	10,000,000	
Total SBK18 SPOT								0.00	0	10,000,000	
Total For SBK18								0.00	0	10,000,000	
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.76440		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			7.71500	101.93536	7.71500	101.91440		16,201,500,000,000.00	2,100,000,000	1,050,000,000	
Total SBK7 SPOT								16,201,500,000,000.00	2,100,000,000	1,050,000,000	
Total For SBK7								16,201,500,000,000.00	2,100,000,000	1,050,000,000	
SBK9 On 10/04/2018 Spot Bond			9.02500	99.12805	9.02500	99.10415		6,859,000,000,000.00	760,000,000	380,000,000	
Total SBK9 SPOT								6,859,000,000,000.00	760,000,000	380,000,000	
Total For SBK9								6,859,000,000,000.00	760,000,000	380,000,000	
SBN27 On 15/09/2015 Spot Bond			8.07500	109.29438	8.07500	109.27087		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			7.93500	109.47169	7.93500	109.44854		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.86500	109.56050	7.86500	109.53753				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			8.61500	100.65513	8.61500	100.63206				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.01000	109.37665	8.01000	109.35331				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			7.97500	109.42099	7.97500	109.39773				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.41941				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	99.94633				0.00	0	0
Total SBN49 SPOT										0.00	0	0
Total For SBN49										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.61307				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	101.15156				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.26500	103.45549	8.26500	103.43272				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.97607				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	101.30722				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	105.44137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.93000	110.85343	8.93000	110.82683			0.00	0	10,000,000
Total SBS19 SPOT									0.00	0	10,000,000
Total For SBS19									0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			9.76000	102.42142	9.76000	102.39491			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	100.30773			0.00	0	10,000,000
Total SBS21 SPOT									0.00	0	10,000,000
Total For SBS21									0.00	0	10,000,000
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.57895			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	100.27543			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	102.70948			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.52500	101.51911	8.52500	101.49609		21,653,500,000,000.00	2,540,000,000	1,270,000,000	
Total SBS25 SPOT								21,653,500,000,000.00	2,540,000,000	1,270,000,000	
Total For SBS25								21,653,500,000,000.00	2,540,000,000	1,270,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	10.76427	100.00000	10.74018		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			9.51000	106.61975	9.51000	106.59239		47,550,000,000,000.00	5,000,000,000	2,500,000,000	
Total SBS27 SPOT								47,550,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SBS27								47,550,000,000,000.00	5,000,000,000	2,500,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.84985		0.00	0	0	
Total SBS28 SPOT								0.00	0	0	
Total For SBS28								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			8.81000	95.64864	8.81000	95.62623		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			9.48000	95.68819	9.48000	95.66411		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS4 SPOT									0.00	0	0
Total For SBS4									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.66500	111.66693	7.66500	111.64373			7,523,964,000,000.00	981,600,000	341,600,000
Total SBS9 SPOT									7,523,964,000,000.00	981,600,000	341,600,000
Total For SBS9									7,523,964,000,000.00	981,600,000	341,600,000
SBSI11 On 07/12/2023 Spot Bond			2.08000	129.28479	2.08000	269.88503			0.00	0	10,000,000
Total SBSI11 SPOT									0.00	0	10,000,000
Total For SBSI11									0.00	0	10,000,000
SBSI12 On 31/01/2017 Spot Bond			1.49500	103.44291	1.49500	127.19279			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.63000			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
SGI001 On 30/05/2014 Spot Bond				100.00000	0.00000	99.97987			0.00	0	0
Total SGI001 SPOT									0.00	0	0
Total For SGI001									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	10.32871	100.00000	10.30369			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				159.45030	0.00000	82.63494			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.12000	111.63332	2.12000	125.17321			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.00117	6.50000	100.98352			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.58607			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.19806			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.85896			0.00	0	100,000,000
Total SHS04 SPOT									0.00	0	100,000,000
Total For SHS04									0.00	0	100,000,000
SHS05 On 29/06/2017 Spot Bond			9.24500	102.33833	9.24500	102.31292		7,783,365,500,000.00		841,900,000	322,600,000
Total SHS05 SPOT								7,783,365,500,000.00		841,900,000	322,600,000
Total For SHS05								7,783,365,500,000.00		841,900,000	322,600,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.60573			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.98554			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	101.31273			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	101.19050			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.51847			0.00	0	0
Total SHS10 SPOT									0.00	0	0
Total For SHS10									0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	13.78469	100.00000	13.75129			0.00	0	900,000,000

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 SHS11U SPOT									0.00	0	900,000,000
Total For SHS11U									0.00	0	900,000,000
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.57053			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13I On 21/05/2015 Spot Bond			100.00000	54.77333	100.00000	54.60232			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.91500	106.18611	7.91500	106.16335		41,154,834,000,000.00	5,199,600,000	2,599,800,000	
Total SLI2 SPOT								11,154,834,000,000.00	5,199,600,000	2,599,800,000	
Total For SLI2								11,154,834,000,000.00	5,199,600,000	2,599,800,000	
SLI3 On 15/08/2023 Spot Bond			9.02500	100.47166	9.02500	101.33290		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			8.56500	100.79524	8.56500	100.77228		55,064,385,000,000.00	6,429,000,000	3,214,500,000	
Total SNT01 SPOT								55,064,385,000,000.00	6,429,000,000	3,214,500,000	
Total For SNT01								55,064,385,000,000.00	6,429,000,000	3,214,500,000	
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.18802		0.00	0	0	
Total SPDA1 SPOT								0.00	0	0	
Total For SPDA1								0.00	0	0	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.15818		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	100.50564		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	100.15932		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.60077		0.00	0	0	
Total SPG001 SPOT								0.00	0	0	
Total For SPG001								0.00	0	0	
SSA01 On 28/06/2016 Spot Bond			8.31500	106.49933	8.31500	106.47550		0.00	0	0	
Total SSA01 SPOT								0.00	0	0	
Total For SSA01								0.00	0	0	
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.93864		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31544				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.85649				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.33000	95.30304	9.33000	95.27929		70,169,064,000,000.00		7,520,800,000	3,923,800,000	
Total SSA06 SPOT								'0,169,064,000,000.00		7,520,800,000	3,923,800,000	
Total For SSA06								'0,169,064,000,000.00		7,520,800,000	3,923,800,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.91967				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	101.37841				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	100.71491				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.38800	87.99803	9.38800	87.97598				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.45000	87.71651	9.45000	87.69438				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			7.31500	104.61195	7.31500	104.59130				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.88000	95.59046	8.88000	95.56751				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.50749				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.39500	101.27347	8.39500	101.25084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.27000	108.25842	2.27000	108.62528				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.37500	102.11012	8.37500	102.19811				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	100.51464				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.07809				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.53000	111.61967	9.53000	111.59112				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.92910				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN01: On 04/09/2014 Spot Bond				100.00000	0.00000	99.56245				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN02: On 18/09/2014 Spot Bond				100.00000	0.00000	101.42904				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.90000	78.22105	9.90000	78.20051				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.76254				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.25229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1057 On 27/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1057 SPOT										0.00	0	0
Total For SY1057										0.00	0	0
SY1063 On 10/06/2014 Spot Bond				100.00000	0.00000	99.80676				0.00	0	0
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY1065 On 17/06/2014 Spot Bond				100.00000	0.00000	99.69088				0.00	0	0
Total SY1065 SPOT										0.00	0	0
Total For SY1065										0.00	0	0
SY1067 On 18/06/2014 Spot Bond				100.00000	0.00000	99.67427				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY1072 On 09/06/2014 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.13075				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY1078 On 29/07/2014 Spot Bond			100.00000	85.88235	100.00000	85.68075				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1080 On 30/05/2014 Spot Bond				100.00000	0.00000	99.98371				0.00	0	0
Total SY1080 SPOT										0.00	0	0
Total For SY1080										0.00	0	0
SY1081 On 29/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1081 SPOT										0.00	0	0
Total For SY1081										0.00	0	0
SY1082 On 05/06/2014 Spot Bond				100.00000	0.00000	99.88599				0.00	0	0
Total SY1082 SPOT										0.00	0	0
Total For SY1082										0.00	0	0
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.82099				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY1085 On 10/06/2014 Spot Bond				100.00000	0.00000	99.80488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.75467				0.00	0	0
Total SY1086 SPOT										0.00	0	0
Total For SY1086										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.78622				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.75463				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY108€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.69008				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	98.67327				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1092 On 20/06/2014 Spot Bond				100.00000	0.00000	99.64019				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	98.65666				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109€ On 18/06/2014 Spot Bond				100.00000	0.00000	99.67274				0.00	0	0
Total SY1095 SPOT										0.00	0	0
Total For SY1095										0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.59175				0.00	0	0
Total SY1096 SPOT										0.00	0	0
Total For SY1096										0.00	0	0
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	98.60774				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.59214				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SY110C On 27/06/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959			710,000,000,000,000.00	17,100,000,000	5,700,000,000	

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 SY1100 SPOT									10,000,000,000,000.00	17,100,000,000	5,700,000,000
Total For SY1100									10,000,000,000,000.00	17,100,000,000	5,700,000,000
SY1101 On 26/08/2014 Spot Bond			100.00000	80.57395	100.00000	80.39648			940,000,000,000,000.00	69,400,000,000	34,700,000,000
Total SY1101 SPOT									10,000,000,000,000.00	69,400,000,000	34,700,000,000
Total For SY1101									10,000,000,000,000.00	69,400,000,000	34,700,000,000
SY1102 On 30/06/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0
Total SY1102 SPOT									0.00	0	0
Total For SY1102									0.00	0	0
SY1103 On 29/08/2014 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0
Total SY1103 SPOT									0.00	0	0
Total For SY1103									0.00	0	0
SY1104 On 30/06/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
Total SY1104 SPOT									0.00	0	0
Total For SY1104									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.07500	108.82736	7.07500	108.80669			3,962,000,000,000.00	560,000,000	280,000,000
Total SZ18 SPOT									3,962,000,000,000.00	560,000,000	280,000,000
Total For SZ18									3,962,000,000,000.00	560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.71000	103.51721	8.71000	103.49310			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	93.58121	100.00000	93.35407			0.00	0	0
Total T018 SPOT									0.00	0	0
Total For T018									0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	87.91792	100.00000	87.70909			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	26.16305	100.00000	26.09966			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	100.67418			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	100.48892			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.16889			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.92860				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.15075				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	101.24526				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	101.31210				0.00	0	3,500,000
Total TFS123 SPOT										0.00	0	3,500,000
Total For TFS123										0.00	0	3,500,000
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.68170				0.00	0	0
Total TFS124 SPOT										0.00	0	0
Total For TFS124										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.42238				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	96.91554				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.54543				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			7.86500	104.54515	7.86500	104.52287				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.71186				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.73174				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.84025	7.83000	102.81844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.70093				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.72578				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	102.45549				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.70093				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.72578				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	80.20641	7.16000	102.57843				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.77444				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.77048				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.86564				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.85277				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	101.23993				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	101.19581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	100.69993				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.73174				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	103.16485	8.73000	103.09182				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.69694				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.72578				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			8.89500	93.84513	8.89500	100.53825				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	100.83467				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	100.87699				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.77643				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.76551				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.92049				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	100.86367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85970				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99771				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	101.17127				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	101.17519				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	101.39973				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.73950				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.40191	101.06155	6.38609				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.69694				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.01760				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.78636				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.82602				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.24385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.12255				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.72443				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.73448				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.72443				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.73448				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.73950				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.71841				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.73448				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.78970				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.78970				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.78970				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.86995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.89000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.86494			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	101.26498			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	101.28991			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	101.27994			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.36500	104.04464	8.36500	104.02135		24,020,934,000,000.00	2,871,600,000	1,281,600,000	
Total TL15 SPOT								24,020,934,000,000.00	2,871,600,000	1,281,600,000	
Total For TL15								24,020,934,000,000.00	2,871,600,000	1,281,600,000	
TL20 On 22/02/2020 Spot Bond			9.77000	85.56300	9.77000	85.51123		0.00	0	0	
Total TL20 SPOT								0.00	0	0	
Total For TL20								0.00	0	0	
TN17 On 14/11/2017 Spot Bond			8.05500	103.93885	8.05500	103.91655		68,118,718,500,000.00	8,456,700,000	4,376,700,000	
Total TN17 SPOT								68,118,718,500,000.00	8,456,700,000	4,376,700,000	
Total For TN17								68,118,718,500,000.00	8,456,700,000	4,376,700,000	
TN20 On 17/09/2020 Spot Bond			9.03000	109.02967	9.03000	109.00350		344,673,987,504,000.00	38,169,876,800	30,028,499,900	
Total TN20 SPOT								344,673,987,504,000.00	38,169,876,800	30,028,499,900	
Total For TN20								344,673,987,504,000.00	38,169,876,800	30,028,499,900	
TN20U On 14/04/2020 Spot Bond			100.00000	0.75288	100.00000	0.75051		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.22000	110.50598	9.22000	110.47892		306,196,200,000,000.00	33,210,000,000	15,530,000,000	
Total TN23 SPOT								306,196,200,000,000.00	33,210,000,000	15,530,000,000	
Total For TN23								306,196,200,000,000.00	33,210,000,000	15,530,000,000	
TN25 On 19/08/2025 Spot Bond			9.36000	103.55741	9.36000	103.53124		276,681,600,000,000.00	29,560,000,000	14,780,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT									'6,681,600,000,000.00	29,560,000,000	14,780,000,000
Total For TN25									'6,681,600,000,000.00	29,560,000,000	14,780,000,000
TN27 On 14/11/2027 Spot Bond			9.36000	96.89952	9.36000	96.87543			131,633,206,848,000.00	14,063,376,800	4,409,800,000
Total TN27 SPOT									131,633,206,848,000.00	14,063,376,800	4,409,800,000
Total For TN27									131,633,206,848,000.00	14,063,376,800	4,409,800,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	102.07495			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.20811			0.00	0	1,512,500,000
Total TNF18 SPOT									0.00	0	1,512,500,000
Total For TNF18									0.00	0	1,512,500,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.32483			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.27768			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	100.28491			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	100.28558			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	100.32089			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	100.39412			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.15716			0.00	3,000,000,000	1,500,000,000
Total TPDA01 SPOT									0.00	3,000,000,000	1,500,000,000
Total For TPDA01									0.00	3,000,000,000	1,500,000,000
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.98577			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	101.00699			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.76339				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.81616				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.97323	10.00000	99.94648				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.97390	9.75000	99.94781				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.97421	100.00000	9.94850				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TSP14 On 29/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP145 SPOT										0.00	0	0
Total For TSP145										0.00	0	0
TSP15 On 02/10/2014 Spot Bond				100.00000	0.00000	98.00519				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP15 On 13/11/2014 Spot Bond				100.00000	0.00000	97.31247				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP15 On 27/11/2014 Spot Bond				100.00000	0.00000	97.12392				0.00	10,000,000,000	5,000,000,000
Total TSP153 SPOT										0.00	10,000,000,000	5,000,000,000
Total For TSP153										0.00	10,000,000,000	5,000,000,000
TSP15 On 12/06/2014 Spot Bond				100.00000	0.00000	99.78741				0.00	0	0
Total TSP154 SPOT										0.00	0	0
Total For TSP154										0.00	0	0
TSP15 On 24/07/2014 Spot Bond				100.00000	0.00000	99.13153				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP15 On 22/01/2015 Spot Bond				100.00000	0.00000	96.06858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	98.80012				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.17001				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP159 On 21/08/2014 Spot Bond				102.05079	0.00000	98.57808				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.75140				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	94.78002				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.08479				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	94.61222				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	94.38654				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	97.61824				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.16369				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	50.19026	100.00000	100.00000				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	12.05259	100.00000	12.02340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.23657				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.79996				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.74219				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.73329				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.70433				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.59622				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.23282				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.04989				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.82491				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.05614				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.74053				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.05014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWCM11 SPOT									0.00	0	0
Total For TWCM11									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.18000	110.08807	9.18000	110.06122			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	100.81397			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	101.24002			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.55500	103.87690	9.55500	103.85056			0.00	0	0
Total UTR40 SPOT									0.00	0	0
Total For UTR40									0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.08026			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	101.08148			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	100.40516			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	100.41862			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	100.41926			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	101.19116			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	101.22499			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			6.97500	110.14989	6.97500	110.12903			139,500,000,000,000.00	20,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WS04 SPOT									19,500,000,000,000.00	20,000,000,000	10,000,000,000
Total For WS04									19,500,000,000,000.00	20,000,000,000	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.33000	238.91435	1.33000	238.81935			8,512,000,000.00	6,400,000	6,400,000
Total WS05 SPOT									8,512,000,000.00	6,400,000	6,400,000
Total For WS05									8,512,000,000.00	6,400,000	6,400,000
WSP1 On 28/05/2015 Spot Bond			6.93500	102.00014	6.93500	101.98125			0.00	0	600,000,000
Total WSP1 SPOT									0.00	0	600,000,000
Total For WSP1									0.00	0	600,000,000
WSP2 On 28/05/2017 Spot Bond			7.72000	103.41288	7.72000	103.39159			95,728,000,000,000.00	12,400,000,000	9,100,000,000
Total WSP2 SPOT									15,728,000,000,000.00	12,400,000,000	9,100,000,000
Total For WSP2									15,728,000,000,000.00	12,400,000,000	9,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.98000	104.18292	7.98000	104.16077			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.24500	103.56329	8.24500	103.54055			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.32000	103.59971	8.32000	103.57676			68,224,000,000,000.00	8,200,000,000	2,500,000,000
Total WSP5 SPOT									18,224,000,000,000.00	8,200,000,000	2,500,000,000
Total For WSP5									18,224,000,000,000.00	8,200,000,000	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.56500	93.22752	6.56500	93.21089			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z019 On 30/06/2014 Spot Bond			6.10500	99.48417	6.10500	99.46762			0.00	0	0
Total Z019 SPOT									0.00	0	0
Total For Z019									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.49500	91.51051	6.49500	91.49453			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z025 On 30/11/2014 Spot Bond			6.08500	97.02343	6.08500	97.03127			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			6.56500	93.21089	6.56500	93.19426			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.37000	67.97276	7.37000	67.95940			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	38.10941	100.00000	38.03711				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	20.17179	100.00000	20.13352				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.67e+017	713,167,875,000	233,231,596,900
Total for SPOT :										1.67e+017	713,167,875,000	233,231,596,900
Total Futures										1.67e+017	713,167,893,724	233,231,936,977
Total Options										121 730.04	106	35,067
Grand Total:										1.67e+017	713,167,893,830	233,231,972,044