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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2014

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			123.71816	123.71816	123.90568	123.90568			0.00	0	0
EL28	On	06/11/2014 Bond Future			124.12290	124.12290	124.31475	124.31475			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			9,915.68000	9.91568	9,728,160		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			9,905.68000	9.90568	9,718,160		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			9,895.68000	9.89568	9,708,160		0.00	0	0
EL28	On	06/11/2014 Bond Future	121.99	Call			2,324.75000	2.32475	2,132,900		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			2,314.75000	2.31475	2,122,900		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			2,304.75000	2.30475	2,112,900		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			9.75782	83.65784	9.66384	84.34689			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.85882	81.13816	9.76164	81.83870			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.95800	82.42194	9.85731	83.13575			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			3,400.20000	3.40020	2,711,150		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			3,469.23000	3.46923	2,780,180		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			3,538.16000	3.53816	2,849,110		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			3,698.31000	3.69831	2,997,770		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			3,765.76000	3.76576	3,065,220		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			3,833.11000	3.83311	3,132,570		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,078.63000	1.07863	364,820		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			938.62000	0.93862	224,810		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			1,008.67000	1.00867	294,860		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			116.92230	116.92230	116.82593	116.82593			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.70503	118.70503	118.60877	118.60877			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			7,835.93000	7.83593	7,932,300		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			7,825.93000	7.82593	7,922,300		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			7,815.93000	7.81593	7,912,300		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,598.77000	1.59877	1,695,030		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			1,618.77000	1.61877	1,715,030		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			1,608.77000	1.60877	1,705,030		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			121.39620	121.39620	121.51974	121.51974			0.00	0	334
I2038	On	06/11/2014			123.24708	123.24708	123.37417	123.37417			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			15,529.74000	15.52974	15,406,200		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			15,519.74000	15.51974	15,396,200		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,509.74000	15.50974	15,386,200		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			3,374.17000	3.37417	3,247,080		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,364.17000	3.36417	3,237,080		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			3,384.17000	3.38417	3,257,080		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			120.68485	120.68485	120.58277	120.58277			0.00	0	5,218
I2046	On	06/11/2014			121.17936	121.17936	121.07717	121.07717			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,152.77000	16.15277	16,254,850		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			16,142.77000	16.14277	16,244,850		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			16,132.77000	16.13277	16,234,850		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			16,647.17000	16.64717	16,749,360		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			16,637.17000	16.63717	16,739,360		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			16,627.17000	16.62717	16,729,360		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			126.59437	126.59437	126.48508	126.48508			0.00	0	2,720
I2050	On	06/11/2014			128.52445	128.52445	128.41496	128.41496			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			14,475.08000	14.47508	14,584,370		0.00	0	0

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			14,495.08000	14.49508	14,604,370		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			14,485.08000	14.48508	14,594,370		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			2,424.96000	2.42496	2,534,450		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			2,414.96000	2.41496	2,524,450		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			2,404.96000	2.40496	2,514,450		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			6.78685	112.44078	6.75793	112.47236		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			7.00235	107.32853	6.96250	107.36208		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.29766	109.02727	7.23493	109.06426		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.76	Call			220.54000	0.22054	203,510	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			218.28000	0.21828	232,830	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			209.38000	0.20938	192,850	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			228.96000	0.22896	244,010	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			214.92000	0.21492	198,140	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			223.58000	0.22358	238,380	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			718.09000	0.71809	745,050	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			74.26000	0.07426	67,560	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			711.16000	0.71116	738,010	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			71.13000	0.07113	64,650	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			725.04000	0.72504	752,110	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			72.69000	0.07269	66,100	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			90.09000	0.09009	96,230	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			981.52000	0.98152	950,620	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			89.06000	0.08906	95,150	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			971.97000	0.97197	941,180	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			91.12000	0.09112	97,320	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			976.75000	0.97675	945,900	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			8.30582	118.22421	8.22642	118.90253		10.70	26,482,223.04	224	46,257
R186	On	06/11/2014	Bond Future			8.38094	120.01244	8.29844	120.70268		10.68	0.00	0	0
R186	On	05/02/2015	Bond Future			8.45049	116.61475	8.36456	117.31912		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									26,482,223.04	224	46,257
R186 On 07/08/2014 Bond Future	8.92	Put			464.49000	0.46449	565,560	11.04	0.00	0	840
R186 On 07/08/2014 Bond Future	8.29	Call			2,535.53000	2.53553	2,164,510	10.72	0.00	0	0
R186 On 07/08/2014 Bond Future	9.20	Put			211.39000	0.21139	263,280	11.18	0.00	0	2,100
R186 On 07/08/2014 Bond Future	8.43	Call			3,225.94000	3.22594	2,799,280	10.79	0.00	0	0
R186 On 07/08/2014 Bond Future	8.25	Put			2,152.58000	2.15258	2,476,300	10.70	0.00	0	0
R186 On 07/08/2014 Bond Future	8.31	Call			2,628.69000	2.62869	2,249,520	10.73	0.00	0	0
R186 On 07/08/2014 Bond Future	8.31	Put			1,914.81000	1.91481	2,213,960	10.73	0.00	0	0
R186 On 07/08/2014 Bond Future	8.92	Call			6,210.01000	6.21001	5,632,760	11.04	0.00	0	0
R186 On 07/08/2014 Bond Future	8.70	Call			4,777.96000	4.77796	4,258,200	10.93	0.00	0	0
R186 On 07/08/2014 Bond Future	8.70	Put			811.57000	0.81157	970,130	10.93	0.00	0	1,000
R186 On 07/08/2014 Bond Future	8.29	Put			1,991.93000	1.99193	2,299,230	10.72	0.00	0	0
R186 On 07/08/2014 Bond Future	8.30	Call			2,581.88000	2.58188	2,206,780	10.73	0.00	0	0
R186 On 07/08/2014 Bond Future	8.30	Put			1,953.10000	1.95310	2,256,320	10.73	0.00	0	0
R186 On 07/08/2014 Bond Future	9.20	Call			8,165.19000	8.16519	7,538,760	11.18	0.00	0	0
R186 On 07/08/2014 Bond Future	7.60	Call			490.38000	0.49038	377,020	10.48	0.00	0	210
R186 On 07/08/2014 Bond Future	7.60	Put			6,038.34000	6.03834	6,603,300	10.48	0.00	0	0
R186 On 07/08/2014 Bond Future	8.00	Call			1,408.14000	1.40814	1,156,420	10.62	0.00	0	105
R186 On 07/08/2014 Bond Future	8.00	Put			3,372.76000	3.37276	3,799,360	10.62	0.00	0	0
R186 On 07/08/2014 Bond Future	8.25	Call			2,354.59000	2.35459	1,999,990	10.70	0.00	0	1,200
R186 On 07/08/2014 Bond Future	8.43	Put			1,497.61000	1.49761	1,749,270	10.79	0.00	0	105
R186 On 06/11/2014 Bond Future	9.17	Put			1,036.12000	1.03612	1,173,420	11.12	0.00	0	2,010
R186 On 06/11/2014 Bond Future	8.14	Call			2,814.44000	2.81444	2,502,950	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	8.14	Put			4,156.06000	4.15606	4,534,810	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	8.15	Call			2,851.76000	2.85176	2,537,550	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	8.15	Put			4,108.07000	4.10807	4,484,100	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	8.16	Call			2,889.37000	2.88937	2,572,450	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	8.16	Put			4,060.46000	4.06046	4,433,780	10.65	0.00	0	0
R186 On 06/11/2014 Bond Future	9.17	Call			8,050.06000	8.05006	7,497,120	11.12	0.00	0	0
R186 On 05/02/2015 Bond Future	8.75	Call			6,058.59000	6.05859	5,614,580	11.23	0.00	0	0
R186 On 05/02/2015 Bond Future	8.75	Put			2,944.91000	2.94491	3,205,270	11.23	0.00	0	0
R186 On 05/02/2015 Bond Future	8.76	Call			6,107.69000	6.10769	5,661,730	11.24	0.00	0	0
R186 On 05/02/2015 Bond Future	8.76	Put			2,914.77000	2.91477	3,173,180	11.24	0.00	0	0
R186 On 05/02/2015 Bond Future	8.74	Call			6,009.66000	6.00966	5,567,610	11.23	0.00	0	0
R186 On 05/02/2015 Bond Future	8.74	Put			2,975.29000	2.97529	3,237,610	11.23	0.00	0	0
Total R186 Option									0.00	0	7,570
Total For R186									26,482,223.04	224	53,827
R197 On 07/08/2014 Bond Future			284.52632	284.52632	284.29352	284.29352			0.00	0	905
R197 On 06/11/2014 Bond Future			288.86370	288.86370	288.63104	288.63104			0.00	0	0
Total R197 Future									0.00	0	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			14,293.52000	14.29352	14,526,320		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			14,283.52000	14.28352	14,516,320		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			14,303.52000	14.30352	14,536,320		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			3,631.04000	3.63104	3,863,700		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			3,621.04000	3.62104	3,853,700		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			3,641.04000	3.64104	3,873,700		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			6.12065	102.13146	6.12063	102.13146		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			365.79000	0.36579	364,770	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			71.53000	0.07153	70,500	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			363.12000	0.36312	362,090	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			69.68000	0.06968	68,660	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			368.48000	0.36848	367,460	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			70.60000	0.07060	69,580	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			228.03522	228.03522	228.52581	228.52581		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			231.51152	231.51152	232.01249	232.01249			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			20,625.57000	20.62557	20,142,110	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			89.76000	0.08976	96,890	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,615.82000	20.61582	20,132,380	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			90.01000	0.09001	97,160	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,606.06000	20.60606	20,122,640	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			90.25000	0.09025	97,420	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			5,002.49000	5.00249	4,501,520		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,022.49000	5.02249	4,521,520		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,012.49000	5.01249	4,511,520		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option									0.00	0	0
Total For R202									0.00	0	44,590
R2023 On 07/08/2014 Bond Future			8.15227	101.02480	8.08816	101.40905		8.78	42,228,366.40	418	11,958
R2023 On 06/11/2014 Bond Future			8.23760	98.63212	8.17053	99.02353		9.09	0.00	0	0
R2023 On 05/02/2015 Bond Future			8.31889	100.19233	8.24840	100.59257		8.96	0.00	0	0
Total R2023 Future									42,228,366.40	418	11,958
R2023 On 07/08/2014 Bond Future	8.51	Put			648.16000	0.64816	744,410	8.98	0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			3,056.38000	3.05638	2,771,990	8.98	0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			679.31000	0.67931	779,170	8.98	0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			3,098.87000	3.09887	2,812,670	8.98	0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			663.59000	0.66359	761,640	8.98	0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Call			3,141.61000	3.14161	2,853,610	8.98	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			3,827.73000	3.82773	3,564,780	9.33	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,412.21000	1.41221	1,540,670	9.33	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			3,865.19000	3.86519	3,600,920	9.33	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,393.02000	1.39302	1,520,160	9.33	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			3,902.81000	3.90281	3,637,230	9.33	0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,374.03000	1.37403	1,499,860	9.33	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			4,593.19000	4.59319	4,328,940	9.16	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			1,844.95000	1.84495	1,980,940	9.16	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			4,628.91000	4.62891	4,363,600	9.16	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			1,825.80000	1.82580	1,960,730	9.16	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			4,664.75000	4.66475	4,398,390	9.16	0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			1,806.81000	1.80681	1,940,690	9.16	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									42,228,366.40	418	11,958
R203 On 07/08/2014 Bond Future			7.38154	105.71404	7.34314	105.82015		3.36	0.00	0	24,254
R203 On 06/11/2014 Bond Future			7.50850	103.14943	7.46572	103.25854		3.30	0.00	0	0
R203 On 05/02/2015 Bond Future			7.63566	104.78128	7.58701	104.89487		3.24	0.00	0	0
Total R203 Future									0.00	0	24,254
R203 On 07/08/2014 Bond Future	6.84	Call			157.68000	0.15768	136,110	3.30	0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,560.70000	1.56070	1,645,240	3.30	0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			560.74000	0.56074	508,370	3.37	0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			707.81000	0.70781	761,550	3.37	0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			573.95000	0.57395	520,830	3.37	0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			693.32000	0.69332	746,310	3.37	0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			587.35000	0.58735	533,470	3.37	0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			679.04000	0.67904	731,270	3.37	0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			307.19000	0.30719	279,980	3.21	0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			1,919.91000	1.91991	2,001,810	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			313.49000	0.31349	285,860	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,900.19000	1.90019	1,981,670	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			319.87000	0.31987	291,830	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,880.55000	1.88055	1,961,620	3.21	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			404.81000	0.40481	371,540	3.23	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,653.95000	1.65395	1,729,790	3.23	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,239.89000	2.23989	2,155,920	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			499.43000	0.49943	529,050	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,256.94000	2.25694	2,172,680	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			493.62000	0.49362	522,950	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,274.03000	2.27403	2,189,490	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			487.86000	0.48786	516,910	3.38	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,264.35000	1.26435	1,201,790	3.27	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,024.06000	1.02406	1,075,090	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			8.87637	92.95911	8.81272	93.46302			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.95477	94.36600	8.88894	94.87877			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.02976	91.85166	8.96147	92.37502			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			1,549.15000	1.54915	1,045,240		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			1,393.80000	1.39380	889,890		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			1,471.52000	1.47152	967,610		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			939.85000	0.93985	427,080		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			785.52000	0.78552	272,750		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			862.73000	0.86273	349,960		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			2,182.52000	2.18252	1,659,160		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			2,256.83000	2.25683	1,733,470		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			2,108.12000	2.10812	1,584,760		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			9.16433	93.99051	9.07505	94.79756			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.24113	95.41291	9.14902	96.23360			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.31491	92.66476	9.21970	93.50100			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			137.15000	0.13715	944,200		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			319.89000	0.31989	1,126,940		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			228.45000	0.22845	1,035,500		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			0.00000	0.00000	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			4,825.17000	4.82517	4,004,480		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			4,660.07000	4.66007	3,839,380		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			4,742.68000	4.74268	3,921,990		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			2,512.70000	2.51270	1,676,460		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			2,343.09000	2.34309	1,506,850		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			2,427.96000	2.42796	1,591,720		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			7.57703	102.66682	7.53894	102.80749		4.93	0.00	0	24,816
R204	On	06/11/2014	Bond Future			7.68078	104.21972	7.63953	104.36392		4.66	0.00	0	0
R204	On	05/02/2015	Bond Future			7.77819	101.83307	7.73297	101.98228		4.80	0.00	0	0
Total R204 Future												0.00	0	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			726.08000	0.72608	659,880	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,092.57000	1.09257	1,167,040	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			742.56000	0.74256	675,420	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,071.94000	1.07194	1,145,470	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			759.27000	0.75927	691,200	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,051.55000	1.05155	1,124,150	4.92	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,417.52000	1.41752	1,320,890	5.00	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			531.30000	0.53130	575,340	5.00	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			448.38000	0.44838	411,360	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,716.61000	2.71661	2,823,790	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			457.30000	0.45730	419,740	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,689.58000	2.68958	2,796,220	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			2,002.90000	2.00290	1,906,420	4.72	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			785.69000	0.78569	833,410	4.72	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			439.59000	0.43959	403,100	4.53	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,743.77000	2.74377	2,851,480	4.53	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,657.89000	2.65789	2,556,100	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			935.61000	0.93561	983,030	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,614.57000	2.61457	2,513,610	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			956.98000	0.95698	1,005,230	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,636.19000	2.63619	2,534,810	4.92	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			946.25000	0.94625	994,080	4.92	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	26,616
R2048	On	07/08/2014	Bond Future			9.26379	98.63354	9.16915	99.56858			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.34030	95.69885	9.24267	96.64934			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.41421	97.21282	9.31333	98.18089			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			4,677.68000	4.67768	3,742,640		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			4,495.16000	4.49516	3,560,120		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			4,586.50000	4.58650	3,651,460		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			4,580.13000	4.58013	3,629,640		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			4,669.94000	4.66994	3,719,450		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			4,490.16000	4.49016	3,539,670		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			1,777.44000	1.77744	809,370		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			1,870.96000	1.87096	902,890		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			1,683.74000	1.68374	715,670		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			7.81313	98.09124	7.74902	98.36667		6.28	0.00	0	30,770
R207	On	06/11/2014	Bond Future			7.90839	99.57532	7.84021	99.85622		6.10	0.00	0	0
R207	On	05/02/2015	Bond Future			7.99931	97.50893	7.92625	97.79694		6.23	0.00	0	0
Total R207 Future												0.00	0	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			970.47000	0.97047	839,460	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,224.88000	1.22488	1,369,300	6.26	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			990.87000	0.99087	858,110	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,202.12000	1.20212	1,344,790	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,011.54000	1.01154	877,030	6.27	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,179.65000	1.17965	1,320,570	6.27	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			779.63000	0.77963	691,900	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,871.01000	2.87101	3,064,180	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			792.70000	0.79270	703,920	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,841.74000	2.84174	3,033,860	6.00	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			805.91000	0.80591	716,080	6.01	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,812.63000	2.81263	3,003,700	6.01	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,330.97000	3.33097	3,135,670	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,135.27000	1.13527	1,227,980	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,357.08000	3.35708	3,161,020	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,122.98000	1.12298	1,214,930	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,383.29000	3.38329	3,186,460	6.37	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,110.81000	1.11081	1,201,990	6.37	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	30,770
R208	On	07/08/2014	Bond Future			7.96382	96.29573	7.89444	96.63534		7.32	0.00	0	11,438
R208	On	06/11/2014	Bond Future			8.05445	94.35388	7.98134	94.69989		7.43	0.00	0	0
R208	On	05/02/2015	Bond Future			8.13939	95.84660	8.06197	96.20058		7.32	0.00	0	0
Total R208 Future												0.00	0	11,438
R208	On	07/08/2014	Bond Future	7.81	Call			1,062.46000	1.06246	906,960	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,477.82000	1.47782	1,661,930	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,416.99000	2.41699	2,168,360	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			548.60000	0.54860	639,580	7.49	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,018.51000	1.01851	867,250	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,532.57000	1.53257	1,720,920	7.33	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,040.34000	1.04034	886,960	7.34	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,505.03000	1.50503	1,691,260	7.34	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			922.23000	0.92223	1,023,740	7.59	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			856.43000	0.85643	752,320	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,418.59000	3.41859	3,660,490	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			871.07000	0.87107	765,680	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,384.22000	3.38422	3,624,840	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,343.48000	3.34348	3,098,980	7.59	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			841.96000	0.84196	739,130	7.28	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,453.15000	3.45315	3,696,330	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			3,465.49000	3.46549	3,238,590	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,528.73000	1.52873	1,655,810	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,493.96000	3.49396	3,266,060	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,512.54000	1.51254	1,638,620	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,522.53000	3.52253	3,293,640	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,496.48000	1.49648	1,621,570	7.49	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	13,588
R209	On	07/08/2014	Bond Future			9.05669	75.84487	8.96211	76.55417		16.01	46,796,284.79	617	25,099
R209	On	06/11/2014	Bond Future			9.12919	73.84543	9.03176	74.56652		16.74	0.00	0	0
R209	On	05/02/2015	Bond Future			9.19750	75.01390	9.09702	75.74840		16.55	0.00	0	0
Total R209 Future												46,796,284.79	617	25,099
R209	On	07/08/2014	Bond Future	9.04	Call			2,494.23000	2.49423	2,102,380	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,909.33000	1.90933	2,226,780	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,534.62000	2.53462	2,138,930	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,875.14000	1.87514	2,188,750	16.21	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,575.35000	2.57535	2,175,830	16.22	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,841.41000	1.84141	2,151,190	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			7,425.71000	7.42571	6,852,010	17.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1,042.79000	1.04279	1,190,180	17.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.00	Call			3,213.99000	3.21399	2,847,880	16.74	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,451.43000	3.45143	3,806,410	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,677.87000	7.67787	7,096,180	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Call			7,927.56000	7.92756	7,337,950	17.38	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			902.28000	0.90228	1,033,760	17.38	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.50	Call			5,265.11000	5.26511	4,777,670	17.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,897.37000	1.89737	2,131,020	17.06	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,693.17000	1.69317	1,456,640	16.48	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,712.60000	1.71260	1,929,080	17.11	0.00	0	907
R209	On	06/11/2014	Bond Future	8.50	Put			5,829.10000	5.82910	6,313,660	16.48	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,036.71000	3.03671	2,683,620	16.71	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,650.35000	3.65035	4,018,350	16.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			3,178.15000	3.17815	2,814,640	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,490.59000	3.49059	3,848,170	16.74	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			972.55000	0.97255	1,111,950	17.38	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.01	Call			3,250.24000	3.25024	2,881,540	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,412.79000	3.41279	3,765,180	16.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			3,397.75000	3.39775	3,018,700	16.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			3,261.91000	3.26191	3,603,950	16.77	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			5,631.70000	5.63170	5,127,090	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			4,760.94000	4.76094	4,344,330	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,647.19000	3.64719	3,965,080	16.72	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,799.76000	4.79976	4,381,160	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,614.12000	3.61412	3,930,020	16.73	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,722.25000	4.72225	4,307,650	16.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,680.50000	3.68050	4,000,400	16.71	0.00	0	0
Total R209 Option												0.00	0	23,387
Total For R209												46,796,284.79	617	48,486
R210	On	07/08/2014	Bond Future			171.75586	171.75586	172.01555	172.01555			0.00	0	618
R210	On	06/11/2014	Bond Future			172.33466	172.33466	172.60067	172.60067			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			13,025.55000	13.02555	12,765,860		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			13,015.55000	13.01555	12,755,860		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,005.55000	13.00555	12,745,860		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,590.67000	3.59067	3,324,660		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			3,610.67000	3.61067	3,344,660		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			3,600.67000	3.60067	3,334,660		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			129.43806	129.43806	129.30491	129.30491			0.00	0	390
R211	On	06/11/2014	Bond Future			131.41161	131.41161	131.27816	131.27816			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			1,314.91000	1.31491	1,448,060		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			1,304.91000	1.30491	1,438,060		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			1,294.91000	1.29491	1,428,060		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			1,268.16000	1.26816	1,401,610		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			1,288.16000	1.28816	1,421,610		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			1,278.16000	1.27816	1,411,610		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			134.88832	134.88832	134.77714	134.77714				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.94495	136.94495	136.83385	136.83385				0.00	0	0
Total R212 Future										0.00	0	21,797
R212 On 07/08/2014 Bond Future	129.01	Call			5,767.14000	5,76714	5,878,320			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			5,787.14000	5,78714	5,898,320			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			5,777.14000	5,77714	5,888,320			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			1,833.85000	1,83385	1,944,950			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			1,823.85000	1,82385	1,934,950			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			1,843.85000	1,84385	1,954,950			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			8.88487	86.94912	8.81589	87.47312		13.94		173,898.24	2	26,107
R213 On 06/11/2014 Bond Future			8.96229	84.72299	8.89104	85.25609		14.62		0.00	0	0
R213 On 05/02/2015 Bond Future			9.03661	86.06319	8.96283	86.60696		14.50		0.00	0	0
Total R213 Future										173,898.24	2	26,107
R213 On 07/08/2014 Bond Future	8.84	Call			2,259.40000	2,25940	1,978,900	13.99		0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			2,075.71000	2,07571	2,319,210	13.99		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			2,298.62000	2,29862	2,015,190	14.00		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			2,038.92000	2,03892	2,279,490	14.00		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			2,338.22000	2,33822	2,051,860	14.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			2,002.60000	2,00260	2,240,240	14.01		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			3,152.54000	3,15254	2,881,950	14.67		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,537.44000	3,53744	3,799,950	14.67		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			3,188.99000	3,18899	2,916,460	14.68		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,498.28000	3,49828	3,758,850	14.68		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			3,225.66000	3,22566	2,951,200	14.69		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,459.43000	3,45943	3,718,070	14.69		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,381.95000	5,38195	5,050,200	14.82		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			3,222.52000	3,22252	3,434,540	14.82		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			5,299.22000	5,29922	4,970,320	14.80		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,282.58000	3,28258	3,497,450	14.80		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,340.38000	5,34038	5,010,050	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			3,252.30000	3.25230	3,465,740	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												173,898.24	2	26,107
R214	On	07/08/2014	Bond Future			9.18665	76.35603	9.09715	77.04853		16.67	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.26045	74.22257	9.16823	74.92661		17.54	0.00	0	0
R214	On	05/02/2015	Bond Future			9.33149	75.39678	9.23632	76.11389		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			4,314.97000	4.31497	3,807,540	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			991.31000	0.99131	1,176,380	17.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,366.91000	4.36691	3,856,570	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			971.10000	0.97110	1,153,260	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			4,419.06000	4.41906	3,905,850	17.07	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			951.23000	0.95123	1,130,520	17.07	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,617.16000	5.61716	5,137,020	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,988.86000	1.98886	2,212,760	18.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,524.74000	5.52474	5,048,720	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			2,038.11000	2.03811	2,266,130	18.00	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,570.88000	5.57088	5,092,790	18.01	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			2,013.36000	2.01336	2,239,310	18.01	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,533.27000	3.53327	3,821,310	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,532.74000	5.53274	5,101,850	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,501.74000	3.50174	3,787,960	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,450.58000	5.45058	5,023,340	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,564.80000	3.56480	3,854,670	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,491.72000	5.49172	5,062,650	17.79	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	5,228
Total for Bond												115,680,772.47	1,261	360,873
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.84512	141.84512	141.70400	141.70400			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			452.39100	452.39100	454.25500	454.25500				0.00	0	509
GOVI On 06/11/2014 GOVI			459.23200	459.23200	461.12600	461.12600				0.00	0	28
GOVI On 05/02/2015 GOVI			466.49200	466.49200	468.42500	468.42500				0.00	0	0
Total GOVI Future										0.00	0	537
GOVI On 07/08/2014 GOVI	460.00	Put			57,450.00000	5.74500	76,090,000			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			57,550.00000	5.75500	76,190,000			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			57,350.00000	5.73500	75,990,000			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			121,160.00000	12.11600	102,220,000			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			121,360.00000	12.13600	102,420,000			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			121,260.00000	12.12600	102,320,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			84,150.00000	8.41500	64,820,000			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			84,350.00000	8.43500	65,020,000		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			84,250.00000	8.42500	64,920,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	537
Total for GOVI									0.00	0	537
AL12 On 07/08/2014 Index Future			494.56400	494.56400	498.19100	498.19100			0.00	0	0
AL12 On 06/11/2014 Index Future			502.04200	502.04200	505.72700	505.72700			0.00	0	0
AL12 On 05/02/2015 Index Future			509.97900	509.97900	513.73200	513.73200			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			424.75000	424.75000	425.69700	425.69700			0.00	0	0
AL37 On 06/11/2014 Index Future			431.17300	431.17300	432.13600	432.13600			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			500.42200	500.42200	502.52700	502.52700			0.00	0	1
AL7T On 06/11/2014 Index Future			507.98900	507.98900	510.12900	510.12900			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			453.31400	453.31400	455.35900	455.35900		113,328,500.00		25	647
ALBI On 06/11/2014 Index Future			460.16900	460.16900	462.24700	462.24700		0.00		0	0
ALBI On 05/02/2015 Index Future			467.44300	467.44300	469.56300	469.56300		0.00		0	0
Total ALBI Future								113,328,500.00		25	647
Total For ALBI								113,328,500.00		25	647
IGOV On 07/08/2014 Index Future			215.38900	215.38900	215.57200	215.57200		0.00		0	1,268
IGOV On 06/11/2014 Index Future			218.67200	218.67200	218.85900	218.85900		0.00		0	87
IGOV On 05/02/2015 Index Future			222.15500	222.15500	222.34900	222.34900		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			584.42300	584.42300	584.59000	584.59000		0.00		0	210
ILBI On 06/11/2014 Index Future			593.30100	593.30100	593.47300	593.47300		0.00		0	0
Total ILBI Future								0.00		0	210
Total For ILBI								0.00		0	210
Total for Index								113,328,500.00		25	2,213
JIBAR f On 18/06/2014 Jibar Future			5.81000	94.19000	5.83000	94.17000		0.00		0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.86000	94.14000	5.91000	94.09000		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			6.06000	93.94000	6.07000	93.93000			0.00	0	0
JIBAR F On 17/09/2014 Jibar Future			6.13000	93.87000	6.12000	93.88000			0.00	0	1,000
JIBAR F On 15/10/2014 Jibar Future			6.26000	93.74000	6.25000	93.75000			0.00	0	0
JIBAR F On 19/11/2014 Jibar Future			6.31000	93.69000	6.30000	93.70000			0.00	0	0
JIBAR F On 17/12/2014 Jibar Future			6.45000	93.55000	6.44000	93.56000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.69000	93.31000	6.69000	93.31000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.91000	93.09000	6.86000	93.14000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.07000	92.93000	7.01000	92.99000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.23000	92.77000	7.17000	92.83000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.38000	92.62000	7.31000	92.69000			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 :									229,009,272.47	1,286	375,653
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.07325			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			7.14500	102.92180	7.14500	102.86292			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	101.30636			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			8.63500	104.24502	8.63500	104.17320		2,269,278,000,000.00		262,800,000	5,087,600,000
Total AA05 SPOT								2,269,278,000,000.00		262,800,000	5,087,600,000
Total For AA05								2,269,278,000,000.00		262,800,000	5,087,600,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.88860			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			9.28500	102.24803	9.28500	102.17200		19,090,946,067,000.00		2,056,106,200	300,166,000
Total AA07 SPOT								19,090,946,067,000.00		2,056,106,200	300,166,000
Total For AA07								19,090,946,067,000.00		2,056,106,200	300,166,000
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.10209			0.00	0	0

Contract 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	100.19380			0.00	900,000,000	900,000,000
Total AB011 SPOT									0.00	900,000,000	900,000,000
Total For AB011									0.00	900,000,000	900,000,000
AB013 On 21/11/2018 Spot Bond			9.50000	95.95944	9.50000	95.88686		15,284,550,000,000.00		1,608,900,000	536,300,000
Total AB013 SPOT								15,284,550,000,000.00		1,608,900,000	536,300,000
Total For AB013								15,284,550,000,000.00		1,608,900,000	536,300,000
AB06 On 27/03/2015 Spot Bond			7.44500	101.96822	7.44500	101.90747			0.00	0	251,100,000
Total AB06 SPOT									0.00	0	251,100,000
Total For AB06									0.00	0	251,100,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.53802			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			8.83500	104.47021	8.83500	104.39661			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.45000	135.88193	1.45000	135.70875		1,358,505,000,000.00		936,900,000	946,900,000
Total ABCPI2 SPOT								1,358,505,000,000.00		936,900,000	946,900,000
Total For ABCPI2								1,358,505,000,000.00		936,900,000	946,900,000
ABCPI3 On 07/12/2023 Spot Bond			2.21500	127.96496	2.21500	267.19301			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	100.08278			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	101.84603			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	101.45966			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	101.52030			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	101.56059			0.00	0	0

Contract 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	101.01093				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	101.11358				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	100.94571				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			7.90500	105.12774	7.90500	105.06132				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.29044				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			7.76000	102.16525	7.76000	102.10173				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	101.63589				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	100.08479				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	101.10527				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	100.94979				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	101.16589				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	101.39442				0.00	0	0

Contract 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	101.55665				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	102.04486				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	101.75557				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			2.91500	128.19863	2.91500	128.02024			4,168,450,000,000.00	1,430,000,000	780,000,000	
Total ABLI03 SPOT									4,168,450,000,000.00	1,430,000,000	780,000,000	
Total For ABLI03									4,168,450,000,000.00	1,430,000,000	780,000,000	
ABLI04 On 11/10/2016 Spot Bond			4.20000	115.96644	4.20000	115.79294			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	102.36554	4.95000	102.20580			13,185,315,000,000.00	2,663,700,000	1,487,900,000	
Total ABLI05 SPOT									13,185,315,000,000.00	2,663,700,000	1,487,900,000	
Total For ABLI05									13,185,315,000,000.00	2,663,700,000	1,487,900,000	
ABLI06 On 19/07/2020 Spot Bond			5.85000	106.17558	5.85000	106.00218			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			11.23500	113.78707	11.23500	113.68404			6,087,123,000,000.00	541,800,000	180,600,000	
Total ABLS2A SPOT									6,087,123,000,000.00	541,800,000	180,600,000	
Total For ABLS2A									6,087,123,000,000.00	541,800,000	180,600,000	
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.51030			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	101.59294			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	101.67546			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	101.75538			0.00	520,000,000	340,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL5 SPOT									0.00	520,000,000	340,000,000
Total For ABL5									0.00	520,000,000	340,000,000
ABLS1 On 29/06/2019 Spot Bond			4.70000	112.14658	4.70000	111.97406			235,000,000,000.00	50,000,000	35,000,000
Total ABL5 SPOT									235,000,000,000.00	50,000,000	35,000,000
Total For ABL5									235,000,000,000.00	50,000,000	35,000,000
ABN03 On 12/03/2015 Spot Bond			100.00000	64.65367	100.00000	65.69288			0.00	0	0
Total ABN03 SPOT									0.00	0	0
Total For ABN03									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.95500	168.90861	1.95500	168.68647			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	160.34243	2.76000	160.12091			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			1.98500	173.56457	1.98500	173.33573			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.76000	181.90326	1.76000	181.66691			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			8.23125	74.86172	8.23125	74.81307			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			8.23125	74.86172	8.23125	74.81307			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	101.38306			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	100.99259				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	100.88117				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			7.30000	104.68195	7.30000	104.62012				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	101.20204				0.00	0	0

Contract 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			7.43500	110.17392	7.43500	110.10837				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	100.91344				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			2.47000	96.29033	2.47000	106.63392				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	102.55045	2.42000	156.02169				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.36000	116.91920	2.36000	206.71682				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			9.62500	91.03870	9.62500	90.96896				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	103.36767				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	100.95000				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	112.77500				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			9.62000	111.02532	9.62000	110.93938				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	110.77000				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			9.56500	111.44016	9.56500	111.35438				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			8.99000	89.89723	8.99000	89.83246				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			9.66000	110.72505	9.66000	110.63900			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	101.66584			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	100.62649			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			8.43500	106.64884	8.43500	106.57703		3,535,108,500,000.00	419,100,000	1,606,600,000	
Total ABS10 SPOT								3,535,108,500,000.00	419,100,000	1,606,600,000	
Total For ABS10								3,535,108,500,000.00	419,100,000	1,606,600,000	
ABS11 On 09/04/2021 Spot Bond			8.99500	103.55949	8.99500	103.48484		3,598,000,000,000.00	400,000,000	900,000,000	
Total ABS11 SPOT								3,598,000,000,000.00	400,000,000	900,000,000	
Total For ABS11								3,598,000,000,000.00	400,000,000	900,000,000	
ABS5 On 01/05/2015 Spot Bond			7.09500	101.75884	7.09500	101.70102		0.00	0	520,000,000	
Total ABS5 SPOT								0.00	0	520,000,000	
Total For ABS5								0.00	0	520,000,000	
ABS6 On 01/06/2020 Spot Bond			8.99500	96.39802	8.99500	96.32827		18,668,223,000,000.00	2,075,400,000	1,316,400,000	
Total ABS6 SPOT								18,668,223,000,000.00	2,075,400,000	1,316,400,000	
Total For ABS6								18,668,223,000,000.00	2,075,400,000	1,316,400,000	
ABS7 On 11/09/2026 Spot Bond			9.78500	95.00854	9.78500	94.93457		0.00	0	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									0.00	0	1,000,000,000
Total For ABS7									0.00	0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.79500	104.52458	7.79500	104.45944			7,795,000,000,000.00	1,000,000,000	1,000,000,000
Total ABS9 SPOT									7,795,000,000,000.00	1,000,000,000	1,000,000,000
Total For ABS9									7,795,000,000,000.00	1,000,000,000	1,000,000,000
ABS11 On 11/06/2014 Spot Bond			2.15000	129.75134	2.15000	132.17004			545,025,000,000.00	253,500,000	253,500,000
Total ABS11 SPOT									545,025,000,000.00	253,500,000	253,500,000
Total For ABS11									545,025,000,000.00	253,500,000	253,500,000
ABS12 On 07/12/2023 Spot Bond			2.02500	214.29321	2.02500	271.15061			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	124.96210	1.39000	127.58690			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	127.96850	2.00000	130.36661			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	46.55921	100.00000	46.21796			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			11.59500	105.06738	11.59500	104.97088			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	100.26796			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	4.21017	100.00000	4.17964			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	100.27464			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	100.36916			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	25.09454	100.00000	24.91261			0.00	0	0

Contract 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	100.26127				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	63.25219	11.00000	63.19796				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	16.06051	100.00000	15.94407				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	101.61619				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	101.77674				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	101.54460				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	101.59298				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	101.61426				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	102.68643				0.00	0	0

Contract 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	102.68643				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	102.70242				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	101.50591				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	102.70242				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	102.67044				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	89.38269				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	101.47875				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	101.35662				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	101.56399				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	101.61213				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	101.63145				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	101.59277				0.00	0	0

Contract 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	101.50592				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			9.45000	104.36022	9.45000	104.28079				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	100.67948				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	101.36841				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	83.07015				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	159.88923				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	159.92228				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	101.54453				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	100.22007				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	100.22007				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	100.08050				0.00	0	0

Contract 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	101.49614				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	101.48453				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	102.57446				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	99.94004				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	102.57287				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	102.66516				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	103.25825				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	101.53997				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	103.60512				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	101.39526				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	101.55035				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	101.51959				0.00	0	0

Contract 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	101.36472				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	101.33177				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	101.39572				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	101.51572				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	101.44794				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	101.37053				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	101.39184				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	102.02650	10.23000	101.94355				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	101.41297				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	101.38022				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	115.61151				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			9.57500	105.28964	9.57500	105.20850				0.00	0	0

Contract 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	101.50984				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	113.51634	1.75000	113.40335				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	101.38990				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	101.39359				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	101.48203				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	101.53022				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	101.43382				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	101.52058				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	102.11533				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	103.60122				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	103.46553				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	101.53985				0.00	0	0

Contract 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	102.76187				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	101.52058				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	101.47589				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	101.55799				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	101.58314				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	101.38006				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	101.40912				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	101.58904				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	101.57455				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	101.68435				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	101.49166				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	101.66894				0.00	0	0

Contract 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	104.05114				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	101.68435				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	92.30299				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	101.60730				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	101.60730				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	116.26880				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	117.10267				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	101.39523				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL206 On 20/03/2018 Spot Bond				100.00000	0.00000	101.38173				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	100.18734				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	101.41838				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	101.42417				0.00	0	0

Contract 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	101.48203				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	101.39717				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	101.39523				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	101.52714				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.38603				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	100.65807				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	101.55164				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	96.07749	100.00000	95.35511				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	99.45504	100.00000	98.64865				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	13.91908	100.00000	13.81816				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	100.17348				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	100.19135				0.00	0	0

Contract 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	100.20324			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	100.75946			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	100.83676			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	100.93972			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	100.73038			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			8.17000	98.06261	8.17000	97.99827		490,200,000,000.00		60,000,000	20,000,000
Total AHF3A2 SPOT								490,200,000,000.00		60,000,000	20,000,000
Total For AHF3A2								490,200,000,000.00		60,000,000	20,000,000
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.94532			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	101.10244			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			8.55500	101.91642	8.55500	101.84685		8,697,868,500,000.00		1,016,700,000	338,900,000
Total AIR01 SPOT								8,697,868,500,000.00		1,016,700,000	338,900,000
Total For AIR01								8,697,868,500,000.00		1,016,700,000	338,900,000
AIR02 On 30/04/2023 Spot Bond			9.26000	115.50118	9.26000	115.41552		1,494,564,000,000.00		161,400,000	53,800,000
Total AIR02 SPOT								1,494,564,000,000.00		161,400,000	53,800,000
Total For AIR02								1,494,564,000,000.00		161,400,000	53,800,000
AIR02U On 05/10/2014 Spot Bond			100.00000	92.04828	100.00000	91.15461			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			7.24500	108.38697	7.24500	108.32411		251,792,730,000,000.00		34,754,000,000	130,772,119,300

Contract 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									51,792,730,000,000.00	34,754,000,000	130,772,119,300
Total For AIR03									51,792,730,000,000.00	34,754,000,000	130,772,119,300
AIR03U On 26/10/2014 Spot Bond			100.00000	89.21026	100.00000	88.57456			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	100.09834	9.25000	100.02457			222,740,000,000,000.00	24,080,000,000	108,791,500,000
Total AIR04 SPOT									22,740,000,000,000.00	24,080,000,000	108,791,500,000
Total For AIR04									22,740,000,000,000.00	24,080,000,000	108,791,500,000
AIR04U On 26/10/2029 Spot Bond			100.00000	12.58051	100.00000	12.49716			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	100.10612	10.00000	100.02652			88,130,000,000,000.00	8,813,000,000	23,242,000,000
Total AIR05 SPOT									88,130,000,000,000.00	8,813,000,000	23,242,000,000
Total For AIR05									88,130,000,000,000.00	8,813,000,000	23,242,000,000
AIRL01 On 30/04/2028 Spot Bond			2.67000	160.79892	2.67000	160.57813			418,122,000,000.00	156,600,000	52,200,000
Total AIRL01 SPOT									418,122,000,000.00	156,600,000	52,200,000
Total For AIRL01									418,122,000,000.00	156,600,000	52,200,000
ANG01 On 09/12/2016 Spot Bond			100.00000		0.00000	101.65337			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	101.48683			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	100.87359			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	101.44535			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	100.05400			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	101.29875			0.00	0	0

Contract 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	101.45407				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	101.74250				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	99.75280				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	102.81000				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	101.48976				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	101.29875				0.00	0	0

Contract 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	101.27945				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	101.22667				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			9.04500	104.29244	9.04500	104.21684		10,343,862,000,000.00		1,143,600,000	381,200,000	
Total BAW11 SPOT								10,343,862,000,000.00		1,143,600,000	381,200,000	
Total For BAW11								10,343,862,000,000.00		1,143,600,000	381,200,000	
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.35905				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	101.74890				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	101.08725				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	100.48617				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.25238				0.00	0	500,000,000
Total BAW18 SPOT										0.00	0	500,000,000
Total For BAW18										0.00	0	500,000,000
BAW19 On 05/12/2020 Spot Bond			9.56500	99.89924	9.56500	99.82235				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.40000	107.24975	7.40000	107.18589				0.00	0	247,300,000
Total BAW2 SPOT										0.00	0	247,300,000
Total For BAW2										0.00	0	247,300,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.31927				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	101.20111				0.00	0	0

Contract 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			7.74000	101.73310	7.74000	101.67004				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			8.98500	104.33169	8.98500	104.25656				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			11.06662	104.28270	11.06662	103.41917				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			11.05616	102.40339	11.05616	102.16492				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			11.09175	102.33237	11.09175	102.11844				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	101.71566				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			11.12735	102.29012	11.12735	102.04092				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			11.92265	101.61910	11.92265	101.51262				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	101.75642				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	101.75642				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	101.75649				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			11.31662	101.45218	11.31662	101.51508				0.00	0	0

Contract 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
BAYA13 On 31/03/2016 Spot Bond			11.24427	103.25826	11.24427	102.11246				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.05616	102.40339	11.05616	102.16492				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.16582	102.65395	11.16582	102.26195				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.33048	97.07262	10.33048	101.75552				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.66680				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.65185				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.65185				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.56295				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.82780	100.98925	10.82780	101.24911				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.76000	100.20185	11.76000	100.10617				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.60337				0.00	0	0

Contract 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			11.68500	70.16034	11.68500	97.69190				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	101.51203				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	86.53106	9.28000	101.52369				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	101.62762				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			11.44500	67.15671	11.44500	100.26103				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	101.57912				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	101.61954				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	101.61954				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	101.55971				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	101.63392				0.00	0	0

Contract 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	101.56586				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	101.63392				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	101.56294				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	101.57722				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	101.63401				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	101.17761				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			14.06662	104.74265	14.06662	103.88876				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			15.29358	102.78238	15.29358	102.64591				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			14.18439	102.54669	14.18439	102.38575				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	102.14339				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	102.14339				0.00	0	0

Contract 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	102.14339				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	102.22373				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	101.86167				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	16.71457	100.00000	16.61962				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	21.81227	100.00000	21.65240				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	19.85161	100.00000	19.70611				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	12.25409	100.00000	12.16427				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	12.26324	100.00000	12.17432				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	14.81577	100.00000	14.70718				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	12.83761	100.00000	12.74352				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	100.74728				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	100.70514				0.00	0	0

Contract 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	7.24676	100.00000	7.13976			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	7.24676	100.00000	7.13976			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	98.91599	100.00000	98.11828			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	87.52998	100.00000	86.90476			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	82.39278	100.00000	81.83857			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			1.92500	105.57285	1.92500	177.14810			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			8.18000	93.44057	8.18000	147.22944			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			8.18000	94.71980	8.18000	147.56249			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			8.56500	97.40960	8.56500	97.34266			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	101.78307			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	101.42744			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	98.28638	8.04500	98.22319		53,257,900,000,000.00	6,620,000,000	1,120,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										3,257,900,000,000.00	6,620,000,000	1,120,000,000
Total For BEER02										3,257,900,000,000.00	6,620,000,000	1,120,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.53535				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	100.75349				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	100.76894				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	100.82043				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	100.87188				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.01550				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	14.87776	100.00000	14.76872				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	100.56930				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	100.59769				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	100.60984				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	100.61390				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	100.66249				0.00	0	0

Contract 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	100.72721				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	14.55302	100.00000	14.44635				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	14.55302	100.00000	14.44635				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	101.39930				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	101.51045				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	101.54076				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			8.53500	102.51146	8.53500	102.44164				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	101.63169				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	101.79317				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	10.40414	100.00000	10.32871				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	10.40414	100.00000	10.32871				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			6.23000	103.94182	6.23000	103.88920				0.00	0	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										0.00	0	1,070,000,000
Total For BID01										0.00	0	1,070,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.69522				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	98.82847				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC38 On 05/06/2014 Spot Bond				100.00000	0.00000	99.90483				0.00	0	0
Total BIDC38 SPOT										0.00	0	0
Total For BIDC38										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.29972				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.57986				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	100.15757				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	100.18279				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	100.15483				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	100.16273				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	100.17706				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	100.23637				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	100.33523				0.00	0	0

Contract 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	45.20625	100.00000	44.87850				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	20.46343	100.00000	20.31345				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	101.44606				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	100.22978				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			7.56000	103.22870	7.56000	103.16656				0.00	0	7,500,000
Total CBL06 SPOT										0.00	0	7,500,000
Total For CBL06										0.00	0	7,500,000
CBL08 On 02/11/2016 Spot Bond			9.63500	110.58767	9.63500	110.50287				0.00	0	273,600,000
Total CBL08 SPOT										0.00	0	273,600,000
Total For CBL08										0.00	0	273,600,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.91830				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			9.28500	102.89080	9.28500	102.81471				0.00	0	1,194,100,000
Total CBL11 SPOT										0.00	0	1,194,100,000
Total For CBL11										0.00	0	1,194,100,000
CBL12 On 06/09/2018 Spot Bond			11.35500	102.55228	11.35500	102.45998				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	100.78388				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			11.60500	103.63048	11.60500	103.53364				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	100.38902				0.00	0	0

Contract 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			9.52500	100.16182	9.52500	100.08587			0.00	0	622,300,000
Total CBL16 SPOT									0.00	0	622,300,000
Total For CBL16									0.00	0	622,300,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.19508			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			12.04500	99.24448	12.04500	99.14832			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	100.57845			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	102.15691			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	100.47682			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			10.31500	92.70919	10.31500	92.63320			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.01000	120.56054	10.01000	120.46352			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			9.86000	110.70767	9.86000	116.40746		2,455,140,000,000.00		249,000,000	0
Total CCT02 SPOT								2,455,140,000,000.00		249,000,000	0
Total For CCT02								2,455,140,000,000.00		249,000,000	0
CCT03 On 15/03/2025 Spot Bond			9.19000	115.66774	9.19000	115.58305		15,746,831,574,000.00		1,713,474,600	500,000,000
Total CCT03 SPOT								15,746,831,574,000.00		1,713,474,600	500,000,000
Total For CCT03								15,746,831,574,000.00		1,713,474,600	500,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.70935			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			11.88500	102.38444	11.88500	102.28812			0.00	0	0

Contract 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	100.38726				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	101.78746				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	100.48992				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	101.42500				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	101.62885				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	102.08942				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	99.93412				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	100.35961				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	100.35590				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	100.37552				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	100.36802				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	101.54462				0.00	0	0

Contract 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	102.53331				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	101.97485				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	104.22822	10.11000	104.14307				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	101.97485				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	101.06253				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	117.69868	2.76000	117.53593				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	114.73641	3.14000	117.47984				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	102.08650	8.25000	102.01924				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	101.97485				0.00	0	0

Contract 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	101.97485				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	122.80922	3.10000	117.07165				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	122.62269	2.40000	116.90043				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	102.19037				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	101.13111				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	100.88620				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			8.49500	101.10695	8.49500	101.03803				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	100.96557				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	100.95227				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	100.78176				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	100.79471				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			8.54500	101.21099	8.54500	101.14160				0.00	0	0

Contract 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			8.54500	101.21099	8.54500	101.14160				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			8.59500	100.02562	8.59500	99.95627				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	101.58333				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	101.74971				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	100.83210				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	100.83210				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	103.18976	100.17539	102.38644				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	102.12620				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	100.32173				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	101.60574				0.00	0	0

Contract 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	100.07995				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	100.08492				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	102.50468	9.35000	102.42708				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	102.50468	9.35000	102.42708				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	100.07989				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	100.08010				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	100.12961				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	101.47875				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	100.12717				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	101.25418				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	101.25418				0.00	0	0

Contract 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	101.63494				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	101.63494				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	101.63494				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	101.28607				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	101.33903				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	101.33903				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	101.99024				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	101.99024				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	101.99024				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	101.34788				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			9.37500	102.80382	9.37500	102.72706				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	100.20924				0.00	0	0

Contract 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	100.61848				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	101.80588				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	100.11955				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	101.46274				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	101.45310				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	101.47693				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	100.16153				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	100.09605				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	101.47305				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	105.03689				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	99.80177				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	101.31003				0.00	0	0

Contract 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	101.23025				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	101.41452				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	101.63620				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	101.63620				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	101.63620				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	101.63620				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	100.37772				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	99.99986				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	101.80677				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	101.54253				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	103.80075				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	101.40606				0.00	0	0

Contract 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	101.52484				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	101.26873				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	101.69362				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	101.40611				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	101.40611				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	101.40109				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	103.17748				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	100.36697				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			10.90500	93.06784	10.90500	92.98731				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			11.42500	94.56496	11.42500	94.47934				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	101.33626				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	101.70745				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	100.35850				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	100.75422				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	100.69046				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	100.76587	8.80500	100.70492				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	101.49166				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	102.40651				0.00	0	0

Contract 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
CLN324 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
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.56298				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59188				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.70360				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.55461				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.17621				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.17621				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	102.17621				0.00	20,000,000	20,000,000
Total CLN331 SPOT										0.00	20,000,000	20,000,000
Total For CLN331										0.00	20,000,000	20,000,000
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.77687				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 21/06/2014 Spot Bond				100.00000	0.00000	101.23687				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 19/07/2014 Spot Bond				100.00000	0.00000	100.68653				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33626				0.00	0	0

Contract 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	101.26952				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	100.66386				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	101.98642				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	101.34437				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	102.26487				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	101.85401				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	101.40913				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	101.64968				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	100.65724				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	100.36713				0.00	0	0

Contract 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	101.26043				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	101.30384				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	100.62652				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	100.10495				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	100.10495				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	100.04030				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	102.26108				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	100.11278				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	100.10913				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	100.63470				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	100.74940				0.00	0	0

Contract 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	101.35279				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	103.16725	10.55000	101.94641				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			10.08500	106.01654	10.08500	104.80273				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	101.43522				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	100.60125				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			12.22500	108.13984	12.22500	106.63695				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	100.62664				0.00	0	2,000,000,000
Total CLN366 SPOT										0.00	0	2,000,000,000
Total For CLN366										0.00	0	2,000,000,000
CLN36(On 06/08/2023 Spot Bond			12.25500	106.44818	12.25500	106.26537				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			10.68500	105.83497	10.68500	105.66510				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	100.62664				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	100.68538				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	101.89614				0.00	0	0

Contract 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	101.38774				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	101.07040				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	100.91044				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	100.89134				0.00	10,000,000	10,000,000
Total CLN375 SPOT										0.00	10,000,000	10,000,000
Total For CLN375										0.00	10,000,000	10,000,000
CLN375 On 20/03/2021 Spot Bond			9.61500	102.60460	9.61500	102.44414				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02127				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	38.43809	7.01000	39.03415				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	154.11228				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			8.56500	97.40960	8.56500	135.40376				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			8.18000	33.51326	8.18000	147.22944				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			8.18000	33.92729	8.18000	147.56249				0.00	0	0

Contract 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	90.27402				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	90.19086				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	101.10084				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	101.10084				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	101.60265				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	101.49430				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	101.51564				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	101.52058				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	100.75422				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	101.37787				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	100.90627				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	100.91780				0.00	0	0

Contract 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	100.09278			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	101.02654			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			9.04500	108.30009	9.04500	105.76741			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			8.98500	99.97704	8.98500	99.90464		8,077,128,645,000.00	898,957,000	1,803,378,500	
Total COJ04 SPOT								8,077,128,645,000.00	898,957,000	1,803,378,500	
Total For COJ04								8,077,128,645,000.00	898,957,000	1,803,378,500	
COJ05 On 05/06/2023 Spot Bond			10.22500	111.38006	10.22500	111.28856			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			8.39500	103.18201	8.39500	103.11210		2,417,760,000,000.00	288,000,000	0	
Total COJ06 SPOT								2,417,760,000,000.00	288,000,000	0	
Total For COJ06								2,417,760,000,000.00	288,000,000	0	
COJ07 On 23/03/2021 Spot Bond			9.81500	106.75996	9.81500	106.67660		7,520,253,000,000.00	766,200,000	383,100,000	
Total COJ07 SPOT								7,520,253,000,000.00	766,200,000	383,100,000	
Total For COJ07								7,520,253,000,000.00	766,200,000	383,100,000	
COT01 On 03/04/2023 Spot Bond			10.21500	95.13658	10.21500	95.05893		27,602,973,000,000.00	2,702,200,000	1,351,100,000	
Total COT01 SPOT								27,602,973,000,000.00	2,702,200,000	1,351,100,000	
Total For COT01								27,602,973,000,000.00	2,702,200,000	1,351,100,000	
COT02 On 03/04/2028 Spot Bond			10.91000	96.63122	10.91000	96.54712			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			10.91000	89.63467	10.91000	89.55623			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	100.21307			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	100.03805			0.00	0	0

Contract 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	99.94328				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	100.55000				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			11.13500	103.65382	11.13500	103.72329				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	10.31458	100.00000	12.16889				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	100.63746				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			8.26000	97.19837	8.26000	97.13426				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	100.06536				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	99.93374				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	100.14716				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	99.81098				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	100.40932				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	101.45111				0.00	0	0

Contract 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	101.98258			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	101.22369			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	101.59073			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	101.66799			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			7.27500	113.85015	7.27500	113.78313		1,184,370,000,000.00	162,800,000	741,400,000	
Total DV21 SPOT								1,184,370,000,000.00	162,800,000	741,400,000	
Total For DV21								1,184,370,000,000.00	162,800,000	741,400,000	
DV22 On 07/02/2020 Spot Bond			8.47000	107.32812	8.47000	107.25436		59,144,316,000,000.00	6,982,800,000	7,408,000,000	
Total DV22 SPOT								59,144,316,000,000.00	6,982,800,000	7,408,000,000	
Total For DV22								59,144,316,000,000.00	6,982,800,000	7,408,000,000	
DV23 On 27/02/2023 Spot Bond			8.96500	108.77647	8.96500	108.69744		161,636,307,118,000.00	18,029,705,200	12,275,852,600	
Total DV23 SPOT								161,636,307,118,000.00	18,029,705,200	12,275,852,600	
Total For DV23								161,636,307,118,000.00	18,029,705,200	12,275,852,600	
DV24 On 18/02/2024 Spot Bond			9.07500	106.67249	9.07500	106.59405		3,646,899,465,000.00	401,862,200	200,931,100	
Total DV24 SPOT								3,646,899,465,000.00	401,862,200	200,931,100	
Total For DV24								3,646,899,465,000.00	401,862,200	200,931,100	
DV29 On 18/02/2029 Spot Bond			9.70000	105.97269	9.70000	105.88953		85,677,095,910,000.00	8,832,690,300	3,244,230,100	
Total DV29 SPOT								85,677,095,910,000.00	8,832,690,300	3,244,230,100	
Total For DV29								85,677,095,910,000.00	8,832,690,300	3,244,230,100	
DVC00 On 09/06/2014 Spot Bond				100.00000	0.00000	99.83179		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	99.83745		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	100.20017		0.00	0	0	

Contract 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	101.31018			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			8.12000	130.17941	8.12000	130.09357			0.00	0	2,000,000,000
Total E170 SPOT									0.00	0	2,000,000,000
Total For E170									0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.23786			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	104.39008	0.10000	134.28492			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			1.87000	122.35266	1.85000	122.48090			0.00	0	3,000,000,000
Total EL28 SPOT									0.00	0	3,000,000,000
Total For EL28									0.00	0	3,000,000,000
EL29 On 19/11/2029 Spot Bond			1.86000	110.27904	1.86000	110.13493			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	109.41255	2.00500	109.26801			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.10000	100.00000	2.10000	2.10000		53,550,000,000,000.00		25,500,000,000	14,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										3,550,000,000,000.00	25,500,000,000	14,100,000,000
Total For EL31										3,550,000,000,000.00	25,500,000,000	14,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.71500	107.46629	9.71500	107.38184				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.56500	108.04994	9.56500	107.96767				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			9.96000	101.33498	9.96000	101.25472				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.39000	91.41899	10.39000	94.66816				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			10.55000	102.20630	10.55000	101.77409				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	100.21809				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	12.04675	100.00000	9.79559				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	101.38790				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	100.39184				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	100.19310				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	100.19457				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185 On 11/06/2014 Spot Bond			100.00000	97.59358	100.00000	96.81698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	78.49462	100.00000	77.99145				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	75.48017	100.00000	75.02999				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	83.33333	100.00000	82.76644				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	90.34653	100.00000	89.68059				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	128.11661	3.00000	127.93740				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			11.45500	106.85036	11.45500	106.75177				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	105.17064				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	100.73613				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	101.53582				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			10.02500	96.96430	10.02500	96.88658				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	101.18402				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	100.04193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A:On 17/11/2014 Spot Bond				100.00000	0.00000	100.25122				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B:On 17/08/2014 Spot Bond				100.00000	0.00000	100.23196				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	100.22383				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	100.25563				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	100.24567				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	100.21562				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	100.22162				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	100.20777				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	100.21654				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	100.20602				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	100.21332				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			6.87000	103.00578	6.87000	102.94877				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.77000	105.95062	7.77000	105.88444			5,558,658,000,000.00	715,400,000	6,516,150,000
Total ES18 SPOT									5,558,658,000,000.00	715,400,000	6,516,150,000
Total For ES18									5,558,658,000,000.00	715,400,000	6,516,150,000
ES23 On 25/01/2023 Spot Bond			8.49500	112.60149	8.49500	112.52388			41,050,496,386,500.00	4,832,312,700	10,054,334,900
Total ES23 SPOT									11,050,496,386,500.00	4,832,312,700	10,054,334,900
Total For ES23									11,050,496,386,500.00	4,832,312,700	10,054,334,900
ES26 On 02/04/2026 Spot Bond			8.77000	94.59851	8.77000	94.53198			191,547,324,000,000.00	21,841,200,000	35,477,000,000
Total ES26 SPOT									11,547,324,000,000.00	21,841,200,000	35,477,000,000
Total For ES26									11,547,324,000,000.00	21,841,200,000	35,477,000,000
ES33 On 15/09/2033 Spot Bond			9.67500	82.74245	9.58000	83.38535			213,853,020,795,000.00	22,103,671,400	137,008,200,000
Total ES33 SPOT									13,853,020,795,000.00	22,103,671,400	137,008,200,000
Total For ES33									13,853,020,795,000.00	22,103,671,400	137,008,200,000
ES42 On 25/04/2042 Spot Bond			9.82500	88.30853	9.82500	88.23914			513,847,500,000,000.00	52,300,000,000	38,500,000,000
Total ES42 SPOT									13,847,500,000,000.00	52,300,000,000	38,500,000,000
Total For ES42									13,847,500,000,000.00	52,300,000,000	38,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.22695			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	100.23424			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	100.08190			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	100.85839			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	101.30357			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	100.03344			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	100.91110			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.47068			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.04858	100.00000	10.96848			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	10.75219	100.00000	10.67423			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	101.45585			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	101.51624			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	101.63694			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	101.75757			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			6.69500	102.52541	6.69500	102.47008		682,849,830,000.00	101,994,000	840,000,000	
Total FRB03 SPOT								682,849,830,000.00	101,994,000	840,000,000	
Total For FRB03								682,849,830,000.00	101,994,000	840,000,000	
FRB05 On 21/12/2018 Spot Bond			9.44500	100.36501	9.44500	100.28871		2,060,899,000,000.00	218,200,000	0	
Total FRB05 SPOT								2,060,899,000,000.00	218,200,000	0	
Total For FRB05								2,060,899,000,000.00	218,200,000	0	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.43193		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	101.43186		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	100.74541		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.84643			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.24500	107.99189	11.24500	107.89457		9,216,402,000,000.00		819,600,000	0
Total FRBC21 SPOT								9,216,402,000,000.00		819,600,000	0
Total For FRBC21								9,216,402,000,000.00		819,600,000	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	100.16114			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	128.78370	2.10000	129.47538			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			2.05500	129.55718	2.05500	270.52112			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			2.18000	103.24526	2.18000	109.60237			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	102.78746	2.40000	156.38252			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.25000	118.82089	2.25000	213.12990			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			7.70500	109.83157	7.70500	109.76389			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			7.91300	60.97565	7.91300	60.30202			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	38.98233	9.47600	38.07160			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	37.71182	9.71000	36.77867			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87878				0.00	0	0
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	100.12505				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	100.12166				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	100.12166				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	99.89009				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	100.11965				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	101.79621				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	102.06163				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	101.54468				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	101.70336				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	102.13796				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	100.26057	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.26057	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	102.03136				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68435				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60152				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.82872				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65546				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.20938	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.76521				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.19390				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	102.12669				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	16.26552	100.09221	16.14750				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	101.49552				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	113.17614				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	101.78820				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	102.00870				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	100.11211				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	105.65311				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	101.66457				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.68395				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.53108				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	101.56876				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	102.07867				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	101.44730				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	101.42936				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	101.53985				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	55.44708	13.22500	55.38830				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	101.44731				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	101.44924				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	102.16365				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	101.51865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168(On 31/01/2025 Spot Bond			3.42500	94.35830	3.42500	97.48130				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169(On 20/06/2018 Spot Bond				100.00000	0.00000	101.58803				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170(On 20/06/2018 Spot Bond				100.00000	0.00000	101.58803				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171(On 21/02/2018 Spot Bond				100.00000	0.00000	102.12637				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172(On 30/06/2017 Spot Bond				100.00000	0.00000	101.33626				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173(On 20/06/2018 Spot Bond				100.00000	0.00000	99.59235				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174(On 15/06/2016 Spot Bond				100.00000	0.00000	103.13386				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC175(On 20/09/2018 Spot Bond				100.00000	0.00000	101.49166				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.00000	0.00000	101.45502				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177(On 06/08/2023 Spot Bond				100.00000	0.00000	100.59490				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178(On 20/09/2020 Spot Bond				100.00000	0.00000	101.71708				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179(On 10/02/2016 Spot Bond				100.00000	0.00000	100.36331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.58855				0.00	0	0
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	100.73579				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	101.98258				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	101.55335				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	101.98065				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	101.43767				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	100.14641				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	101.56876				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	101.56876				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	101.45567				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	101.14576				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	101.21209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.98142				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.98142				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.21719				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.96639				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.96224				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.94877				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.95149				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.91666				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.82924				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.91666				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.82574				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.52195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.17541				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 22/07/2014 Spot Bond				100.00000	0.00000	100.87678				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC29 On 20/06/2015 Spot Bond				100.00000	0.00000	101.67033				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	101.66069				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	101.79699				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 20/06/2014 Spot Bond				100.00000	0.00000	101.41892				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC57 On 28/07/2017 Spot Bond				100.00000	0.00000	100.67697				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.34000	118.98920	3.34000	118.98339				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	101.69164				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.70905				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC68 On 31/01/2022 Spot Bond			3.32000	109.43861	3.32000	119.14470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.73000	99.48133	1.73000	123.60848				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.34000	106.62002	3.34000	118.98339				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	102.64459	2.71000	123.35612				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	103.52671	2.78000	127.80457				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	100.76241				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	101.89161				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	102.26742				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	102.30776				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	101.46718				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	101.68007				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	104.74296				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	101.96625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.89280				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.61308				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	102.10603				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	101.61115				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	104.07582				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	98.10682				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	94.85330				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	101.40308				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	9.96102	100.00000	9.88880				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	21.02245	100.00000	16.69603				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	145.38835	4.85000	145.16357				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	101.13776				0.00	0	20,000,000

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 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	101.47759				0.00	0	24,400,000,000
Total FRJ15 SPOT										0.00	0	24,400,000,000
Total For FRJ15										0.00	0	24,400,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.65515				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	102.49111				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	102.11257				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	101.45287				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	101.29875				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.39545				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	95.79929				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			2.41000	99.49893	2.41000	130.92607				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	100.72548				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	101.13247	10.38000	101.04710				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	101.13247	10.38000	101.04710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 10/11/2015 Spot Bond				100.00000	0.00000	103.12000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	100.50885				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	100.69867				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			2.55000	97.42132	2.55000	105.70402				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.56000	200.05348	2.56000	200.76679				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			2.52000	106.32298	2.52000	106.27470				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	100.92415				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.59000	199.07352	2.59000	199.89239				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	100.78007				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			2.28000	108.07932	2.28000	108.56837				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.56500	124.56261	2.56500	260.08142				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.06500	129.45698	2.06500	270.31168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.78500	122.47926	2.78500	255.72690				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.47000	102.86887	2.47000	126.23777				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	100.63499				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	130.53900	2.00000	126.38043				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	100.81857				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	101.09121				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	100.51739				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			2.39000	105.85972	2.39000	105.71654				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	16.51327	104.97509	14.94191				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.07453	101.07593	21.91295				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	13.41493	100.44759	13.31727				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	101.37098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.30766	100.76967	20.15942				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.08000	114.00597	2.08000	113.85488				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			2.14000	99.34443	2.14000	110.01907				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	98.44031				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			2.17000	99.06232	2.17000	109.70638				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	100.04264				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			2.26500	127.47219	2.26500	337.22851				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	101.04198				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	100.46769				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	100.44244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.42029			0.00	0	0
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.01460			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	100.01907			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	101.06355			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			5.87000	102.74633	5.87000	102.69749			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.77500	103.36538	6.77500	103.30925			0.00	0	1,821,600,000
Total FRX15 SPOT									0.00	0	1,821,600,000
Total For FRX15									0.00	0	1,821,600,000
FRX16 On 15/09/2016 Spot Bond			7.57500	102.57592	7.57500	102.51376		1,311,990,000,000.00		173,200,000	0
Total FRX16 SPOT								1,311,990,000,000.00		173,200,000	0
Total For FRX16								1,311,990,000,000.00		173,200,000	0
FRX17 On 15/09/2017 Spot Bond			7.98500	103.26721	7.98500	103.20131		0.00		0	0
Total FRX17 SPOT								0.00		0	0
Total For FRX17								0.00		0	0
FRX18 On 14/04/2018 Spot Bond			8.15500	109.02947	8.15500	108.95806		551,278,000,000.00		67,600,000	0
Total FRX18 SPOT								551,278,000,000.00		67,600,000	0
Total For FRX18								551,278,000,000.00		67,600,000	0
FRX19 On 15/11/2019 Spot Bond			8.66000	101.88474	8.66000	101.81434		9,903,576,000,000.00		1,143,600,000	1,795,500,000
Total FRX19 SPOT								9,903,576,000,000.00		1,143,600,000	1,795,500,000
Total For FRX19								9,903,576,000,000.00		1,143,600,000	1,795,500,000
FRX20 On 01/10/2020 Spot Bond			8.84500	101.00800	8.84500	100.93636		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			9.44500	92.01856	9.44500	91.94936		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.59000	107.35106	9.59000	112.62802				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.84000	98.66451	9.84000	99.05549				0.00	0	520,000,000
Total FRX26 SPOT										0.00	0	520,000,000
Total For FRX26										0.00	0	520,000,000
FRX31 On 21/02/2031 Spot Bond			10.17000	97.28774	10.17000	97.20778				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			10.46000	78.54379	10.46000	78.47818				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	101.25416				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	101.30263				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	101.32200				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	101.37038				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	101.44783				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	101.50590				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	101.75742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.16987				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.17878				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	100.18675				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	100.18867				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	100.19400				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	100.20204				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	100.20873				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	100.23813				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	101.28552				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	101.02633				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			9.33500	101.69448	9.33500	101.61846				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.40925				0.00	400,000,000	100,000,000
Total GPT29 SPOT										0.00	400,000,000	100,000,000
Total For GPT29										0.00	400,000,000	100,000,000
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.70488				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	99.03878				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	100.64855				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	100.66263				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	100.68984				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	100.72358				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	100.77037				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	99.80951				0.00	0	5,000,000

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 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	101.14889				0.00	0	500,000,000
Total GRT02 SPOT										0.00	0	500,000,000
Total For GRT02										0.00	0	500,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.88625				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	102.83450				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	101.16519				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	101.58934				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	100.19008				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				0.00	0	5,775,900,000
Total GRX01U SPOT										0.00	0	5,775,900,000
Total For GRX01U										0.00	0	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	100.07177				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.05358				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.41940				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	100.85425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.22121				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.54975				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	100.55276				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	100.56063				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	100.57486				0.00	435,000,000	1,275,000,000
Total HILC12 SPOT										0.00	435,000,000	1,275,000,000
Total For HILC12										0.00	435,000,000	1,275,000,000
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.36074				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	100.77425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.07352	101.76344	8.07352	98.99691				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.81032				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			8.42625	101.80070	8.42625	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	100.85668				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			8.87651	101.85208	8.87651	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	100.91331				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	100.89568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.00229			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.03876			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	100.23624			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	97.89813	9.89000	102.75730			0.00	0	211,500,000
Total HPF05 SPOT									0.00	0	211,500,000
Total For HPF05									0.00	0	211,500,000
HWAY2 On 31/07/2020 Spot Bond			8.20000	110.64762	8.20000	110.57396		4,885,560,000,000.00	595,800,000	5,257,900,000	
Total HWAY20 SPOT								4,885,560,000,000.00	595,800,000	5,257,900,000	
Total For HWAY20								4,885,560,000,000.00	595,800,000	5,257,900,000	
HWAY2 On 07/12/2023 Spot Bond			1.85500	131.58074	1.85500	274.75090		0.00	0	10,200,000,000	
Total HWAY23 SPOT								0.00	0	10,200,000,000	
Total For HWAY23								0.00	0	10,200,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.85500	134.59651	1.85500	274.75090		3,060,750,000,000.00	1,650,000,000	1,500,000,000	
Total HWAY24 SPOT								3,060,750,000,000.00	1,650,000,000	1,500,000,000	
Total For HWAY24								3,060,750,000,000.00	1,650,000,000	1,500,000,000	
HWAY3 On 31/07/2034 Spot Bond			9.55000	100.43114	9.55000	100.35352		142,868,955,000,000.00	14,960,100,000	14,160,300,000	
Total HWAY34 SPOT								142,868,955,000,000.00	14,960,100,000	14,160,300,000	
Total For HWAY34								142,868,955,000,000.00	14,960,100,000	14,160,300,000	
HWAY3 On 31/07/2035 Spot Bond			9.47000	101.09855	9.47000	101.02106		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	60.38083	100.00000	59.94307		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	15.67565	100.00000	15.56200		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF03 On 09/10/2014 Spot Bond			100.00000	89.77943	100.00000	88.91892		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	42.00626	100.00000	41.69838			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.44199	100.00000	21.28482			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	13.85172	100.00000	13.75129			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	63.99561	100.00000	63.52137			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	116.74920	1.53000	116.59951		30,960,774,000,000.00	20,235,800,000	75,307,600,000	
Total I2025 SPOT								30,960,774,000,000.00	20,235,800,000	75,307,600,000	
Total For I2025								30,960,774,000,000.00	20,235,800,000	75,307,600,000	
I2038 On 31/01/2038 Spot Bond			1.80000	121.31344	1.79000	121.37887		160,182,000,000,000.00	88,990,000,000	54,179,188,900	
Total I2038 SPOT								160,182,000,000,000.00	88,990,000,000	54,179,188,900	
Total For I2038								160,182,000,000,000.00	88,990,000,000	54,179,188,900	
I2046 On 31/03/2046 Spot Bond			1.92000	119.35290	1.92000	119.19626		499,200,000,000.00	260,000,000	76,599,479,300	
Total I2046 SPOT								499,200,000,000.00	260,000,000	76,599,479,300	
Total For I2046								499,200,000,000.00	260,000,000	76,599,479,300	
I2050 On 31/12/2050 Spot Bond			1.99000	126.59271	1.99000	126.42563		0.00	0	83,346,047,300	
Total I2050 SPOT								0.00	0	83,346,047,300	
Total For I2050								0.00	0	83,346,047,300	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	93.95000		0.00	10,800,000	5,400,000	
Total IBC01 SPOT								0.00	10,800,000	5,400,000	
Total For IBC01								0.00	10,800,000	5,400,000	
IBL11 On 12/03/2015 Spot Bond			7.59500	104.32419	7.59500	104.26081		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	102.32783		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	101.57116		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.09500	104.32749	8.09500	104.26001				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.23500	107.72967	8.23500	107.65882				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	100.20968				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	116.78196	4.70000	116.60237				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			7.91500	103.06411	7.91500	102.99784				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	100.46359				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	100.49059				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	102.06360	1.55000	127.06478				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	105.72094	2.07000	129.74201				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	101.51296				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	102.40861				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			8.35500	102.76252	8.35500	102.69359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.85932			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	103.11743			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	100.28549			0.00	200,000,000	100,000,000
Total IBL43 SPOT									0.00	200,000,000	100,000,000
Total For IBL43									0.00	200,000,000	100,000,000
IBL45 On 21/12/2018 Spot Bond			8.87500	100.35502	8.87500	100.28322			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			9.31000	93.89184	9.31000	93.82106		2,949,408,000,000.00	316,800,000	284,400,000	
Total IBL46 SPOT								2,949,408,000,000.00	316,800,000	284,400,000	
Total For IBL46								2,949,408,000,000.00	316,800,000	284,400,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.75340			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			8.43500	97.66566	8.43500	97.59954		1,665,069,000,000.00	197,400,000	0	
Total IBL49 SPOT								1,665,069,000,000.00	197,400,000	0	
Total For IBL49								1,665,069,000,000.00	197,400,000	0	
IBL50 On 02/08/2020 Spot Bond			9.36000	101.82010	9.36000	101.71829			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	100.55273			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	100.56900			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			7.85500	101.24569	7.85500	101.18106			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			8.65500	100.84264	8.65500	100.77185			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.62970				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.31445				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.00500	103.77353	8.00500	103.70605				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			8.61500	104.91201	8.61500	104.83870				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			9.71500	106.29064	9.71500	106.20710				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	101.12030				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	100.66456				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	0.00418	100.00000	0.00416				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	100.69640				0.00	500,000,000	500,000,000
Total IDCG01 SPOT										0.00	500,000,000	500,000,000
Total For IDCG01										0.00	500,000,000	500,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.72739				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			8.96500	97.92822	8.96500	97.85785				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	100.59547	5.00000	100.55475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.59547	5.00000	100.55475				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.67829	5.00000	101.63669				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	100.59547	5.00000	100.55475				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	100.86470	4.00000	100.83214				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	102.19136				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	102.11518				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	101.51442				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.55805	9.20000	107.47878				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	101.30018				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	101.30018				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	100.25128				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	8.85485	100.00000	8.79065				0.00	0	0

Contract 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	100.67564				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	100.44543				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	100.32271				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			9.59500	101.37111	9.59500	101.29369				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	100.07199				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	101.37104				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	99.94706				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	8.95153	100.00000	8.88663				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	97.33333	100.00000	96.56085				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	96.61006	100.00000	95.87070				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	90.57072	100.00000	89.90148				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	99.72678	100.00000	98.91599				0.00	0	0

Contract 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	99.29859	100.00000	98.50632				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	94.00996	100.00000	98.41270				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	96.80156	100.00000	94.61806				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	91.85549	100.00000	89.88716				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	87.39740	100.00000	85.61378				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	83.34586	100.00000	81.72224				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	97.56098	100.00000	96.66072				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	93.69231	100.00000	91.57895				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	88.90511	100.00000	87.00000				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	84.58333	100.00000	82.85715				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.87085	5.90000	99.77421				0.00	0	0
Total INA424 SPOT										0.00	0	0
Total For INA424										0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	99.64564	5.90000	99.54944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA426 SPOT										0.00	0	0
Total For INA426										0.00	0	0
INA427 On 01/07/2014 Spot Bond			6.00000	99.52555	6.00000	99.42795				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	99.41170	6.00000	99.31432				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	99.18478	6.00000	99.08785				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	98.94173	6.10000	98.84366				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	98.82734	6.10000	98.72950				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	98.59935	6.10000	98.50196				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.47127				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			11.06662	103.51407	11.06662	102.89726				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			11.06662	101.80864	11.06662	101.74388				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	101.52884				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	102.27301				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.49818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.05414	6.50000	101.00117				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	101.63620				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	101.13673				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	97.41984				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	101.48360				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	100.83440				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	101.47854				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	101.03860				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	102.99315				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	101.20222				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.19256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33277				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	100.74001				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	100.42383				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	100.30717				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	100.19331				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	100.19108				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	100.03359				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	101.20123				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	100.77548				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	100.37940				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	69.30974	100.00000	68.92961				0.00	0	20,000,000,000
Total ING254 SPOT										0.00	0	20,000,000,000
Total For ING254										0.00	0	20,000,000,000
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.56294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.03112				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	100.42493				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	97.21668				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	95.80052	100.00000	95.05208				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	90.57072	100.00000	89.90148				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	91.93955	100.00000	91.25000				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	100.89997				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	100.91865				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	100.93114				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			8.60500	101.66958	8.60500	101.59939				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	100.74219				0.00	0	0
Total IPFC01 SPOT										0.00	0	0
Total For IPFC01										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.51500	99.59761	9.51500	99.52216				0.00	0	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 IPL10 SPOT									0.00	0	1,000,000,000
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.64048			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			8.83500	104.39899	8.83500	104.32543		9,543,567,000,000.00	1,080,200,000	1,093,800,000	
Total IPL6 SPOT								9,543,567,000,000.00	1,080,200,000	1,093,800,000	
Total For IPL6								9,543,567,000,000.00	1,080,200,000	1,093,800,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.04817			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	101.02603			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	100.51369			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	100.09826			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	101.55665			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			8.77500	106.42909	8.77500	106.35378			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	103.48567			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	99.84464			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	98.15337	3.16000	120.44426		5,674,096,000,000.00	1,795,600,000	0	
Total IV017 SPOT								5,674,096,000,000.00	1,795,600,000	0	
Total For IV017								5,674,096,000,000.00	1,795,600,000	0	
IV019 On 31/03/2028 Spot Bond			3.58000	136.85347	3.58000	136.65552		358,000,000,000.00	100,000,000	50,000,000	

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 IV019 SPOT									358,000,000,000.00	100,000,000	50,000,000
Total For IV019									358,000,000,000.00	100,000,000	50,000,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.30329			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	101.10536			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	100.99051			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	101.78533			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	101.43064			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			3.53000	95.83332	3.53000	96.53040			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			3.53000	95.75343	3.53000	101.87388			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	101.90623			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	100.38419			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	101.37104			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			10.44500	111.55084	10.44500	111.45829		706,082,000,000.00	67,600,000	0	
Total IV08 SPOT								706,082,000,000.00	67,600,000	0	
Total For IV08								706,082,000,000.00	67,600,000	0	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.77959		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.58000	136.85347	3.58000	136.65552			1,018,868,000,000.00	284,600,000	0
Total IV19A SPOT									1,018,868,000,000.00	284,600,000	0
Total For IV19A									1,018,868,000,000.00	284,600,000	0
IV422U On 29/05/2014 Spot Bond			100.00000	81.16502	100.00000	81.16501			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	98.76900	100.00000	97.98512			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	99.20000	100.00000	96.87500			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	95.33487	100.00000	93.21631			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	90.54119	100.00000	88.62835			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	86.20017	100.00000	84.46460			0.00	0	0
Total IV430U SPOT									0.00	0	0
Total For IV430U									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	97.43400	100.00000	95.15039			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	92.27273	100.00000	90.22223			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	100.03357			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	100.76513			0.00	0	0
Total IVA02A SPOT									0.00	0	0
Total For IVA02A									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.19021			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA422 On 29/05/2014 Spot Bond			5.90000	97.13454	5.90000	97.13453				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	99.83862	5.90000	99.74204				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	99.49299	6.00000	99.39546				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	99.37922	6.00000	99.28191				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	99.26571	6.00000	99.16861				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	98.90902	6.10000	98.81102				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	100.38438				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	100.62681				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	101.05640				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	101.05460				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	100.36254				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.18604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.17110				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	99.94451				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	100.91874				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	100.92498				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	100.93748				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	100.88124				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	100.76909				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	100.62209				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	101.44904				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	100.29356				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	100.07260				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.07186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.16618				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	100.89721				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	100.69870				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	100.55497				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	57.00778	100.00000	56.59447				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	100.62461				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	60.03144	100.00000	59.59146				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	101.43129				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	21.59088	100.00000	21.43435				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	100.95693				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	83.44671	100.00000	82.88288				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	82.13113	100.00000	81.59315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	58.95358	100.00000	58.52149				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	67.69246	100.00000	67.30791				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	58.42579	100.00000	58.00221				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	65.74470	100.00000	65.26805				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	82.38806	100.00000	81.65680				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	102.02373				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	100.69359				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			8.56000	140.14633	8.56000	140.05060				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	101.65610				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	101.38144				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	100.03690				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.07200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.60383			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			8.93500	98.83586	8.93500	98.76429			0.00	0	1,453,700,000
Total LGL02 SPOT									0.00	0	1,453,700,000
Total For LGL02									0.00	0	1,453,700,000
LGL03 On 03/04/2018 Spot Bond			9.08500	71.11848	9.08500	96.56976			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			9.46000	101.34825	9.46000	101.27065		23,854,336,000,000.00		2,521,600,000	584,100,000
Total LGL04 SPOT								23,854,336,000,000.00		2,521,600,000	584,100,000
Total For LGL04								23,854,336,000,000.00		2,521,600,000	584,100,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.29476			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			10.59500	105.16357	10.59500	105.07413			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.50743			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	100.20075			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	100.21399			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	100.22984			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	100.84670			0.00	0	0
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	99.88602			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.88849			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	98.72946			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	97.70797			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	99.09842			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	81.83857	100.00000	81.29176		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	69.44644	100.00000	69.05192		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	83.44671	100.00000	82.88288		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	101.58342		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	62.46637	100.00000	62.01349		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	82.11921	100.00000	80.51948		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	98.11828	100.00000	97.33333		0.00	0	0	
Total MAQ22U SPOT								0.00	0	0	
Total For MAQ22U								0.00	0	0	
MAQ23 On 19/06/2014 Spot Bond			100.00000	95.54974	100.00000	94.80519		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11283				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	100.82880				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	101.70201				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	102.16540				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	101.46253				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	101.37436				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	101.77807				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	100.30717				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	100.42011				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	100.77015				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	100.82677				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	97.52650	100.00000	96.50350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	57.31841	100.00000	56.90285				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	24.97310	100.00000	24.79205				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	60.96949	100.00000	60.52746				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			8.79500	102.07635	8.79500	102.00436				0.00	0	279,500,000
Total MBSA01 SPOT										0.00	0	279,500,000
Total For MBSA01										0.00	0	279,500,000
MBSA0 On 15/04/2019 Spot Bond			8.68500	102.00823	8.68500	101.93717				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	101.66683				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	101.54971				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	100.85617				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	100.96638				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	100.97329				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.00784				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.65148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.78750			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			8.17000	102.22161	8.17000	102.15453			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			8.86500	105.56356	8.86500	105.48770			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			9.64000	106.03484	9.64000	105.95215			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			6.52500	105.70179	6.52500	105.64586			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	101.31229			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	101.36072			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			9.66000	104.39194	9.66000	104.39962			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			7.61000	102.87582	7.61000	102.81319		917,766,000,000.00	120,600,000	5,045,500,000	
Total MGL01 SPOT								917,766,000,000.00	120,600,000	5,045,500,000	
Total For MGL01								917,766,000,000.00	120,600,000	5,045,500,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00007			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			9.09500	99.24998	9.09500	99.17752			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.46174			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.51500	105.92613	9.51500	104.70380			5,830,792,000,000.00	612,800,000	306,400,000
Total MMIG02 SPOT									5,830,792,000,000.00	612,800,000	306,400,000
Total For MMIG02									5,830,792,000,000.00	612,800,000	306,400,000
MMS01 On 10/12/2016 Spot Bond			100.00000	10.53108	100.00000	10.45473			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00006			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			8.79500	99.24454	8.79500	99.17442			3,166,200,000,000.00	360,000,000	325,000,000
Total MQB02 SPOT									3,166,200,000,000.00	360,000,000	325,000,000
Total For MQB02									3,166,200,000,000.00	360,000,000	325,000,000
MTN02 On 13/07/2014 Spot Bond			6.01000	104.39026	6.01000	104.33907			631,050,000,000.00	105,000,000	45,000,000
Total MTN02 SPOT									631,050,000,000.00	105,000,000	45,000,000
Total For MTN02									631,050,000,000.00	105,000,000	45,000,000
MTN03 On 13/07/2015 Spot Bond			7.69500	105.34882	7.69500	105.28292			0.00	0	100,000,000
Total MTN03 SPOT									0.00	0	100,000,000
Total For MTN03									0.00	0	100,000,000
MTN04 On 13/07/2017 Spot Bond			8.73500	107.63077	8.73500	107.55453			590,486,000,000.00	67,600,000	523,000,000
Total MTN04 SPOT									590,486,000,000.00	67,600,000	523,000,000
Total For MTN04									590,486,000,000.00	67,600,000	523,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.16632	100.89771	6.12125			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	6.24889	100.61875	6.20333			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.30682			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	100.31110			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	100.31309			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	100.33916			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	100.36930			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	0.39561	100.00000	0.39274			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	0.39561	100.00000	0.39274			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			9.08000	95.53683	9.08000	95.46770			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			7.54500	101.19306	7.54500	101.13098			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			9.18000	98.86862	9.18000	98.79631		3,132,368,388,000.00	341,216,600	0	
Total NBK11A SPOT								3,132,368,388,000.00	341,216,600	0	
Total For NBK11A								3,132,368,388,000.00	341,216,600	0	
NBK11£ On 27/10/2014 Spot Bond				100.00000	0.00000	100.83947			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK11B SPOT									0.00	0	0
Total For NBK11B									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			8.96500	103.96536	8.96500	103.89105			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	100.25787			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.41500	103.94321	9.41500	103.86527			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	101.52799			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	100.30379			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	101.18175			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	100.63179			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	100.20321			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	101.28775			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			7.29500	106.16737	7.29500	106.10538		717,828,000,000.00		98,400,000	702,800,000
Total NBK2A SPOT								717,828,000,000.00		98,400,000	702,800,000
Total For NBK2A								717,828,000,000.00		98,400,000	702,800,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.27074			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.69500	113.80198	8.69500	113.72304		7,275,106,500,000.00		836,700,000	726,400,000

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 NBK3A SPOT									7,275,106,500,000.00	836,700,000	726,400,000
Total For NBK3A									7,275,106,500,000.00	836,700,000	726,400,000
NBK4 On 28/10/2024 Spot Bond			10.73500	34.60942	10.73500	34.58042			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			7.69500	102.80501	7.69500	102.74141			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.78453			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	100.82557			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			8.04500	103.95536	8.04500	103.88854			509,248,500,000.00	63,300,000	468,900,000
Total NBK9A SPOT									509,248,500,000.00	63,300,000	468,900,000
Total For NBK9A									509,248,500,000.00	63,300,000	468,900,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.28254			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	100.08545			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.31644			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12446				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	100.95712				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	99.94129				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	89.85509				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	99.94440				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	100.71235				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	100.77390				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	100.63463				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	101.01230				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	86.08941				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.40982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.31702				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	101.42363				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	101.34617				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	101.04961				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	101.29870				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	101.28524				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	101.28428				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	100.56975				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	101.49166				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			9.90500	107.86093	9.90500	106.63908				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	101.48203				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.94000	106.53958	9.94000	105.43559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.49166			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	101.33349			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	99.86632			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			8.54500	104.56877	8.54500	104.49746		1,779,069,000,000.00	208,200,000	2,859,400,000	
Total NED11 SPOT								1,779,069,000,000.00	208,200,000	2,859,400,000	
Total For NED11								1,779,069,000,000.00	208,200,000	2,859,400,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.80310			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	100.04483			0.00	0	0
Total NED14 SPOT								0.00	0	0	
Total For NED14								0.00	0	0	
NED15 On 08/04/2024 Spot Bond			10.07500	105.33901	10.07500	103.96443			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	101.16259			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	100.89959			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			12.18500	110.16368	12.18500	110.05750		8,725,678,500,000.00	716,100,000	238,700,000	
Total NEDH1A SPOT								8,725,678,500,000.00	716,100,000	238,700,000	
Total For NEDH1A								8,725,678,500,000.00	716,100,000	238,700,000	
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.96357			0.00	0	0
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	102.67829			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87941				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			2.07500	163.84793	2.07500	163.63069				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			8.71000	106.30737	8.71000	106.23228				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	101.41663				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	101.37657				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.34000	105.11884	9.34000	105.19738				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.15502				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.39206				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.14643				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.15185				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.14862				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.54000	105.09909	9.54000	106.29676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.15190			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	100.15508			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	100.15293			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			9.74000	105.07951	9.74000	105.15111			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	100.15945			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	100.15723			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	100.15830			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	100.19780			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	100.18479			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	100.16152			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			8.55500	113.61671	8.55500	113.53858		3,493,006,500,000.00	408,300,000	636,100,000	
Total NRA018 SPOT								3,493,006,500,000.00	408,300,000	636,100,000	
Total For NRA018								3,493,006,500,000.00	408,300,000	636,100,000	
NRA02:On 31/10/2022 Spot Bond			8.91500	120.52402	8.91500	120.43836		19,360,705,500,000.00	2,171,700,000	1,471,200,000	

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 NRA022 SPOT									19,360,705,500,000.00	2,171,700,000	1,471,200,000
Total For NRA022									19,360,705,500,000.00	2,171,700,000	1,471,200,000
NRA02: On 31/05/2023 Spot Bond			1.97000	170.07442	1.97000	169.85049			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			9.28000	123.47587	9.28000	123.38393			2,157,600,000,000.00	232,500,000	77,500,000
Total NRA028 SPOT									2,157,600,000,000.00	232,500,000	77,500,000
Total For NRA028									2,157,600,000,000.00	232,500,000	77,500,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.67365			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	100.58528			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	101.35241			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	101.34839			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	100.01007			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	100.01208			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	100.04316			0.00	220,000,000	110,000,000
Total NYT101 SPOT									0.00	220,000,000	110,000,000
Total For NYT101									0.00	220,000,000	110,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.05764			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	15.81667	100.00000	15.70200			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	41.08037	100.00000	40.77927			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.82500	103.62139	6.82500	103.56441			10,741,328,325,000.00	1,573,821,000	1,499,607,000
Total OML01 SPOT									10,741,328,325,000.00	1,573,821,000	1,499,607,000
Total For OML01									10,741,328,325,000.00	1,573,821,000	1,499,607,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.54022	100.00000	14.43481			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	63.69569	100.00000	63.22884			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	100.30253			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	100.66634			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	99.94496			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	99.87167			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	0.00000	100.04866			0.00	0	0
Total PNP17 SPOT									0.00	0	0
Total For PNP17									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.73143			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	101.54296			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PR2A11 On 15/06/2014 Spot Bond				100.00000	0.00000	101.44638			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.33504				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.31288				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.44972				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.38539				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.33907				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.52648				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.44579				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.38740				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1H On 15/06/2014 Spot Bond				100.00000	0.00000	101.61130				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.51624				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1G On 15/06/2036 Spot Bond				100.00000	0.00000	101.44378				0.00	0	0
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	100.58037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.59714				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	100.60469				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	100.62145				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	100.69348				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	100.71021				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	100.64624				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			6.59500	104.76246	6.59500	104.70676				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			6.38000	98.19774	6.38000	98.14720				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			7.98000	40.49672	7.98000	40.47061				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			6.62500	111.21041	6.59500	111.19024		785,018,435,450,000.00	420,380,141,200	357,865,090,600		
Total R157 SPOT								15,018,435,450,000.00	420,380,141,200	357,865,090,600		
Total For R157								15,018,435,450,000.00	420,380,141,200	357,865,090,600		
R158 On 15/09/2015 Spot Bond			6.59500	111.24907	6.59500	111.19024				0.00	0	0
Total R158 SPOT										0.00	0	0
Total For R158										0.00	0	0
R158P On 15/09/2015 Spot Bond			6.49500	92.11291	6.49500	92.06493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.59500	117.30062	6.59500	117.23858			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			6.42500	86.54350	6.42500	86.49889			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			8.24000	122.16517	8.16000	122.77932		771,462,457,824,000.00	1,671,293,987,600	2,045,890,893,700	
Total R186 SPOT								1,462,457,824,000.00	671,293,987,600	1,045,890,893,700	
Total For R186								1,462,457,824,000.00	671,293,987,600	1,045,890,893,700	
R187P On 21/12/2026 Spot Bond			7.90000	37.81214	7.90000	37.78800		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			7.82000	35.36004	7.82000	35.33769		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	281.38594	1.56500	281.02456		28,251,673,281,000.00	18,052,187,400	27,542,675,100	
Total R197 SPOT								28,251,673,281,000.00	18,052,187,400	27,542,675,100	
Total For R197								28,251,673,281,000.00	18,052,187,400	27,542,675,100	
R201 On 21/12/2014 Spot Bond			6.01500	105.37609	6.01000	105.32740		28,981,661,871,000.00	4,818,231,400	75,192,343,800	
Total R201 SPOT								28,981,661,871,000.00	4,818,231,400	75,192,343,800	
Total For R201								28,981,661,871,000.00	4,818,231,400	75,192,343,800	
R202 On 07/12/2033 Spot Bond			1.78000	225.51843	1.76000	225.89802		126,823,932,000,000.00	71,249,400,000	154,204,800,000	
Total R202 SPOT								126,823,932,000,000.00	71,249,400,000	154,204,800,000	
Total For R202								126,823,932,000,000.00	71,249,400,000	154,204,800,000	
R2023 On 28/02/2023 Spot Bond			8.08000	99.91936	8.01500	100.25306		470,207,401,624,000.00	553,243,490,300	407,329,730,100	
Total R2023 SPOT								470,207,401,624,000.00	553,243,490,300	407,329,730,100	
Total For R2023								470,207,401,624,000.00	553,243,490,300	407,329,730,100	
R203 On 15/09/2017 Spot Bond			7.27500	104.55730	7.23500	104.61387		018,022,196,380,000.00	277,391,367,200	570,246,183,600	
Total R203 SPOT								18,022,196,380,000.00	277,391,367,200	570,246,183,600	
Total For R203								18,022,196,380,000.00	277,391,367,200	570,246,183,600	
R2030 On 31/01/2030 Spot Bond			8.74000	96.42774	8.74000	96.35941		965,638,789,876,000.00	110,484,987,400	393,006,995,800	
Total R2030 SPOT								965,638,789,876,000.00	110,484,987,400	393,006,995,800	
Total For R2030								965,638,789,876,000.00	110,484,987,400	393,006,995,800	
R2037 On 31/01/2037 Spot Bond			9.00500	97.99789	9.00500	97.92638		100,439,863,726,500.00	122,203,205,300	219,386,635,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									10,439,863,726,500.00	122,203,205,300	219,386,635,100
Total For R2037									10,439,863,726,500.00	122,203,205,300	219,386,635,100
R204 On 21/12/2018 Spot Bond			7.48500	105.53170	7.44500	105.62198			625,305,988,239,000.00	484,342,817,400	403,416,921,500
Total R204 SPOT									15,305,988,239,000.00	484,342,817,400	403,416,921,500
Total For R204									15,305,988,239,000.00	484,342,817,400	403,416,921,500
R2048 On 28/02/2048 Spot Bond			9.10500	98.50499	9.10500	98.43352			103,828,615,000,000.00	231,063,000,000	278,028,100,000
Total R2048 SPOT									13,828,615,000,000.00	231,063,000,000	278,028,100,000
Total For R2048									13,828,615,000,000.00	231,063,000,000	278,028,100,000
R207 On 15/01/2020 Spot Bond			7.72500	100.61888	7.66000	100.84465			555,584,354,092,500.00	460,269,819,300	496,897,173,100
Total R207 SPOT									15,584,354,092,500.00	460,269,819,300	496,897,173,100
Total For R207									15,584,354,092,500.00	460,269,819,300	496,897,173,100
R208 On 31/03/2021 Spot Bond			7.88500	95.24205	7.81500	95.53374			251,662,737,905,000.00	666,032,053,000	1,093,058,211,300
Total R208 SPOT									11,662,737,905,000.00	666,032,053,000	093,058,211,300
Total For R208									11,662,737,905,000.00	666,032,053,000	093,058,211,300
R209 On 31/03/2036 Spot Bond			8.99500	75.01495	8.90000	75.68153			641,393,457,216,000.00	738,342,796,800	590,169,499,800
Total R209 SPOT									11,393,457,216,000.00	738,342,796,800	590,169,499,800
Total For R209									11,393,457,216,000.00	738,342,796,800	590,169,499,800
R210 On 31/03/2028 Spot Bond			1.70000	169.86018	1.68000	170.03768			937,550,000,000.00	551,500,000	28,982,200,000
Total R210 SPOT									937,550,000,000.00	551,500,000	28,982,200,000
Total For R210									937,550,000,000.00	551,500,000	28,982,200,000
R211 On 31/01/2017 Spot Bond			0.84000	129.56051	0.85000	129.36848			1,675,655,688,000.00	1,994,828,200	28,945,815,900
Total R211 SPOT									1,675,655,688,000.00	1,994,828,200	28,945,815,900
Total For R211									1,675,655,688,000.00	1,994,828,200	28,945,815,900
R212 On 31/01/2022 Spot Bond			1.50000	135.10198	1.50000	134.92911			101,796,600,000,000.00	67,864,400,000	56,625,000,000
Total R212 SPOT									11,796,600,000,000.00	67,864,400,000	56,625,000,000
Total For R212									11,796,600,000,000.00	67,864,400,000	56,625,000,000
R213 On 28/02/2031 Spot Bond			8.82000	85.99772	8.75000	86.47598			624,225,323,292,000.00	410,909,900,600	448,583,645,000
Total R213 SPOT									14,225,323,292,000.00	410,909,900,600	448,583,645,000
Total For R213									14,225,323,292,000.00	410,909,900,600	448,583,645,000
R214 On 28/02/2041 Spot Bond			9.03500	76.22508	9.03500	76.17019			721,520,114,000,000.00	411,900,400,000	657,815,200,000
Total R214 SPOT									21,520,114,000,000.00	411,900,400,000	657,815,200,000
Total For R214									21,520,114,000,000.00	411,900,400,000	657,815,200,000
R226C On 15/09/2014 Spot Bond			5.98000	98.30882	5.98000	98.26134			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.65500	94.98865	6.65500	94.93797			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.49500	92.11291	6.49500	92.06493				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			6.41500	89.33916	6.41500	89.29318				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			6.42500	86.54350	6.42500	86.49889				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			6.06500	99.68528	6.06500	99.63577				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			6.01500	96.78046	6.01500	96.73321				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			6.56500	93.42910	6.56500	93.37938				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			6.43500	90.63672	6.43500	90.58942				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			6.41500	87.84632	6.41500	87.80062				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			6.47500	84.99004	6.47500	84.94541				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			7.21000	80.55825	7.21000	80.51124				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			7.26000	77.62201	7.26000	77.57640				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.45000	74.34886	7.45000	74.30405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.43000	71.74177	7.43000	71.69864				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			7.41000	69.23945	7.41000	69.19794				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			7.40000	66.80154	7.40000	66.76154				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			7.62000	63.59667	7.62000	63.55749				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			7.60000	61.33996	7.60000	61.30226				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			7.73500	58.55501	7.73500	58.51840				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			7.70500	56.49784	7.70500	56.46264				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			7.67500	54.52870	7.67500	54.49486				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			7.64500	52.64341	7.64500	52.61087				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			7.60500	50.88237	7.60500	50.85108				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			7.56500	49.19923	7.56500	49.16913				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.10000	45.01511	8.10000	44.98566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.06000	43.43883	8.06000	43.41055				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.02000	41.93391	8.02000	41.90674				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			7.98000	40.49672	7.98000	40.47061				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			7.94000	39.12387	7.94000	39.09877				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			7.90000	37.81214	7.90000	37.78800				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			7.86000	36.55849	7.86000	36.53527				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			7.82000	35.36004	7.82000	35.33769				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	101.16065				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	100.09322				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	101.17456				0.00	5,000,000,000	2,500,000,000
Total RCSB05 SPOT										0.00	5,000,000,000	2,500,000,000
Total For RCSB05										0.00	5,000,000,000	2,500,000,000
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.04466				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.33669	100.00000	16.21824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.04927	100.00000	6.00493				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	20.51792	100.00000	20.36915				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	99.87129				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	101.16950				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	101.61121				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	102.05982				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	101.87188				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	101.17209				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	100.26315				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	100.76454				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	100.19952				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.90695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51026				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	101.60886				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	101.02377				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	100.75859				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	100.03652				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	101.71923				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	99.92578				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	100.47454				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	101.82136				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	100.96437				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.86550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.86550				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	101.87419				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	102.09136				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	102.27300				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	106.29215	12.35000	106.18664				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	99.77624				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	13.21759	100.00000	13.12176				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	101.77518				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	100.30553				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	100.99221				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	100.83582				0.00	0	0
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	100.09624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPG02 SPOT									0.00	0	0
Total For RPG02									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.26807	100.00000	2.25180			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	15.39738	100.00000	15.28453			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	22.71910	100.00000	22.55439			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	13.42474	100.00000	13.27823			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	22.67998	100.00000	22.51556			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	100.59675			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	101.28192			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			9.11500	105.42684	9.11500	105.34984		8,085,916,500,000.00	887,100,000	1,375,300,000	
Total RW21 SPOT								8,085,916,500,000.00	887,100,000	1,375,300,000	
Total For RW21								8,085,916,500,000.00	887,100,000	1,375,300,000	
RW23 On 10/12/2023 Spot Bond			9.26500	91.93865	9.26500	105.99032		14,128,198,500,000.00	1,524,900,000	508,300,000	
Total RW23 SPOT								14,128,198,500,000.00	1,524,900,000	508,300,000	
Total For RW23								14,128,198,500,000.00	1,524,900,000	508,300,000	
RW28 On 10/12/2028 Spot Bond			9.90000	85.35408	9.90000	107.43476		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	99.37557		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.84500	106.83740	7.84500	106.77040		6,337,191,000,000.00	807,800,000	3,103,900,000	

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 SBK12 SPOT									6,337,191,000,000.00	807,800,000	3,103,900,000
Total For SBK12									6,337,191,000,000.00	807,800,000	3,103,900,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.08767			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			9.28500	101.12422	9.28500	101.04874			3,515,301,000,000.00	378,600,000	876,200,000
Total SBK14 SPOT									3,515,301,000,000.00	378,600,000	876,200,000
Total For SBK14									3,515,301,000,000.00	378,600,000	876,200,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.78824			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	101.59128			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	100.65457			0.00	1,800,000,000	1,800,000,000
Total SBK17 SPOT									0.00	1,800,000,000	1,800,000,000
Total For SBK17									0.00	1,800,000,000	1,800,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.80072			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	100.78637			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			7.69500	102.01700	7.69500	101.95423			24,707,875,500,000.00	3,210,900,000	2,120,300,000
Total SBK7 SPOT									24,707,875,500,000.00	3,210,900,000	2,120,300,000
Total For SBK7									24,707,875,500,000.00	3,210,900,000	2,120,300,000
SBK9 On 10/04/2018 Spot Bond			9.04500	99.13667	9.04500	99.06480			19,126,465,645,500.00	2,114,589,900	1,084,863,300
Total SBK9 SPOT									19,126,465,645,500.00	2,114,589,900	1,084,863,300
Total For SBK9									19,126,465,645,500.00	2,114,589,900	1,084,863,300
SBN27 On 15/09/2015 Spot Bond			8.05500	109.39009	8.05500	109.31969			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			7.91500	109.56637	7.91500	109.49705			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.84500	109.65466	7.84500	109.58589			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.63500	100.66851	8.63500	100.59915			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.99000	109.47188	7.99000	109.40198			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			7.95500	109.51596	7.95500	109.44633			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	101.43963			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	99.95974			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	101.63854			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	101.17234			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			8.28500	103.46633	8.28500	103.39788		1,285,832,000,000.00		155,200,000	0
Total SBS13 SPOT								1,285,832,000,000.00		155,200,000	0
Total For SBS13								1,285,832,000,000.00		155,200,000	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.99495			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	101.32799			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	105.45843			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.96500	110.74569	8.96500	110.66567		17,930,000,000,000.00		2,000,000,000	1,010,000,000

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 SBS19 SPOT									17,930,000,000,000.00	2,000,000,000	1,010,000,000
Total For SBS19									17,930,000,000,000.00	2,000,000,000	1,010,000,000
SBS20 On 15/05/2026 Spot Bond			9.81000	102.14864	9.81000	102.06891			18,261,315,000,000.00	1,861,500,000	620,500,000
Total SBS20 SPOT									18,261,315,000,000.00	1,861,500,000	620,500,000
Total For SBS20									18,261,315,000,000.00	1,861,500,000	620,500,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.32978			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	100.64424			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	100.34285			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	102.77549			0.00	2,000,000,000	2,000,000,000
Total SBS24 SPOT									0.00	2,000,000,000	2,000,000,000
Total For SBS24									0.00	2,000,000,000	2,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.54500	101.50783	8.54500	101.43862			78,443,954,500,000.00	9,180,100,000	2,996,700,000
Total SBS25 SPOT									78,443,954,500,000.00	9,180,100,000	2,996,700,000
Total For SBS25									78,443,954,500,000.00	9,180,100,000	2,996,700,000
SBS26 On 28/02/2017 Spot Bond			100.00000	10.83685	100.00000	10.76427			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			9.55500	106.41361	9.55500	106.33133			10,181,808,000,000.00	1,065,600,000	3,112,800,000
Total SBS27 SPOT									10,181,808,000,000.00	1,065,600,000	3,112,800,000
Total For SBS27									10,181,808,000,000.00	1,065,600,000	3,112,800,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.86803			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			8.86000	95.36246	8.86000	95.29508			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			9.51500	95.58207	9.51500	95.50966			6,936,435,000,000.00	729,000,000	243,000,000
Total SBS4 SPOT									6,936,435,000,000.00	729,000,000	243,000,000
Total For SBS4									6,936,435,000,000.00	729,000,000	243,000,000
SBS9 On 07/07/2016 Spot Bond			7.64500	111.77643	7.64500	111.70696			0.00	0	341,600,000

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 SBS9 SPOT									0.00	0	341,600,000
Total For SBS9									0.00	0	341,600,000
SBSI11 On 07/12/2023 Spot Bond			2.09500	129.15692	2.09500	269.68449			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	103.45568	1.49500	127.24397		2,392,000,000,000.00	1,600,000,000	800,000,000	
Total SBSI12 SPOT								2,392,000,000,000.00	1,600,000,000	800,000,000	
Total For SBSI12								2,392,000,000,000.00	1,600,000,000	800,000,000	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.50000			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	100.00000			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	10.40414	100.00000	10.32871			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				159.63482	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.12000	111.78204	2.12000	125.22571			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.05414	6.50000	101.00117				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	101.60894				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	101.21855				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	102.87982				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			9.26500	102.36252	9.26500	102.28615				0.00	0	281,900,000
Total SHS05 SPOT										0.00	0	281,900,000
Total For SHS05										0.00	0	281,900,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.62732				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.00580				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	101.33317				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	101.20947				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	100.53605				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	13.88536	100.00000	13.78469				0.00	0	900,000,000
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	101.59117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13I On 21/05/2015 Spot Bond			100.00000	55.28957	100.00000	54.77333			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			7.89500	106.29512	7.89500	106.22693		1,525,314,000,000.00		193,200,000	2,664,200,000
Total SLI2 SPOT								1,525,314,000,000.00		193,200,000	2,664,200,000
Total For SLI2								1,525,314,000,000.00		193,200,000	2,664,200,000
SLI3 On 15/08/2023 Spot Bond			9.04500	100.42359	9.04500	101.28925		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			8.58500	100.80822	8.58500	100.73917		0.00		0	3,214,500,000
Total SNT01 SPOT								0.00		0	3,214,500,000
Total For SNT01								0.00		0	3,214,500,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.20700		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	100.17811		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	100.52444		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	100.17938		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	100.62168		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			8.33500	106.53291	8.33500	106.46122		8,309,161,500,000.00		996,900,000	332,300,000
Total SSA01 SPOT								8,309,161,500,000.00		996,900,000	332,300,000
Total For SSA01								8,309,161,500,000.00		996,900,000	332,300,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.95791		0.00		0	0
Total SSA02 SPOT								0.00		0	0
Total For SSA02								0.00		0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.33407		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87651				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			9.36500	95.22438	9.36500	95.15298				0.00	0	3,800,400,000
Total SSA06 SPOT										0.00	0	3,800,400,000
Total For SSA06										0.00	0	3,800,400,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.94007				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	101.40097				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	100.73606				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			9.42300	87.90529	9.42300	87.83897				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			9.48500	87.62461	9.48500	87.55808				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			7.25500	104.70611	7.25500	104.64464				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			8.92000	95.49313	8.92000	95.42410				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	101.52926				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			8.41500	101.28510	8.41500	101.21706				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.28000	108.30141	2.28000	108.56837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			8.39500	102.10541	8.39500	102.03624				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 19/07/2014 Spot Bond				100.00000	0.00000	100.53195				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN013: On 26/08/2018 Spot Bond				100.00000	0.00000	100.10415				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			9.58000	111.32679	9.58000	111.24097				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 02/09/2016 Spot Bond				100.00000	0.00000	99.94710				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018: On 04/09/2014 Spot Bond				100.00000	0.00000	99.58120				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019: On 18/09/2014 Spot Bond				100.00000	0.00000	101.44971				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020: On 28/02/2031 Spot Bond			9.98000	77.75304	9.98000	77.69134				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond				100.00000	0.00000	100.78323				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025: On 16/01/2019 Spot Bond				100.00000	0.00000	100.27175				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY106: On 10/06/2014 Spot Bond				100.00000	0.00000	99.82287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY106€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.70715				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	99.69056				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	98.11828	100.00000	97.33333				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY107€ On 21/07/2014 Spot Bond				100.00000	0.00000	99.14715				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY107€ On 29/07/2014 Spot Bond			100.00000	86.49289	100.00000	85.88235				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108C On 30/05/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.90228				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	99.83726				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY108€ On 10/06/2014 Spot Bond				100.00000	0.00000	99.82114				0.00	0	0
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	99.77103				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	98.80263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.77099				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	99.70639				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	98.68965				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	99.65654				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	98.67304				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	99.68910				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	99.60808				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	98.62412				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	99.60846				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.54510				0.00	0	0
Total SY1100 SPOT										0.00	0	0
Total For SY1100										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.55545				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1102 On 30/06/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond			100.00000	80.57395	100.00000	80.04386				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	92.87532	100.00000	92.17172				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			7.05500	108.91558	7.05500	108.85370				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.76000	103.22984	8.76000	103.15733		776,860,452,000.00			88,682,700	29,560,900
Total SZ25 SPOT								776,860,452,000.00			88,682,700	29,560,900
Total For SZ25								776,860,452,000.00			88,682,700	29,560,900
T018 On 15/07/2014 Spot Bond			100.00000	94.26930	100.00000	93.58121				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	88.55042	100.00000	87.91792				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	26.35411	100.00000	26.16305				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	100.69242				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	100.50727				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	100.18581				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.94671				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	100.16753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.26391				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	101.33172				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	99.69761				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	97.43992				0.00	2,400,000,000	800,000,000
Total TFS125 SPOT										0.00	2,400,000,000	800,000,000
Total For TFS125										0.00	2,400,000,000	800,000,000
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	96.93307				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	100.56373				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			7.84500	104.65141	7.84500	104.58470				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	100.73140				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.75183				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.90574	7.83000	102.84025				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.72017				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.74571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.47721				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	100.72017				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	100.74571				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	80.25319	7.16000	102.59837				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	100.79570				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	100.79163				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	100.88941				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	100.87618				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	101.27403				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	101.22869				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71915				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	103.23792	8.73000	103.11616				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71607				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74571				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.91500	93.72149	8.91500	100.49537				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85366				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89695				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79774				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78652				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94143				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88737				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88330				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20347				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	101.20750				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	101.43158				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	100.75951				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	6.44963	101.06155	6.40191				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	100.71607				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	101.03557				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	100.80794				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	100.84870				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	101.27806				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.14130				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	100.74404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.75435				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	100.74404				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	100.75435				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	100.75951				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	100.73784				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	100.75435				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	100.81108				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	100.81108				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	100.81108				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	100.89351				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.91411				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	100.88836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.29931			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	101.32493			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	101.31468			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			8.34500	104.13213	8.34500	104.06237			0.00	0	1,281,600,000
Total TL15 SPOT									0.00	0	1,281,600,000
Total For TL15									0.00	0	1,281,600,000
TL20 On 22/02/2020 Spot Bond			9.81000	85.47734	9.81000	85.38163		392,400,000,000.00	40,000,000	40,000,000	
Total TL20 SPOT								392,400,000,000.00	40,000,000	40,000,000	
Total For TL20								392,400,000,000.00	40,000,000	40,000,000	
TN17 On 14/11/2017 Spot Bond			8.07500	103.94531	8.07500	103.87824		13,368,970,000,000.00	1,655,600,000	4,961,900,000	
Total TN17 SPOT								13,368,970,000,000.00	1,655,600,000	4,961,900,000	
Total For TN17								13,368,970,000,000.00	1,655,600,000	4,961,900,000	
TN20 On 17/09/2020 Spot Bond			9.06500	108.93583	9.06500	108.85712		60,100,950,000,000.00	6,630,000,000	32,787,799,900	
Total TN20 SPOT								60,100,950,000,000.00	6,630,000,000	32,787,799,900	
Total For TN20								60,100,950,000,000.00	6,630,000,000	32,787,799,900	
TN20U On 14/04/2020 Spot Bond			100.00000	0.76006	100.00000	0.75288		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			9.26500	110.29011	9.26500	110.20872		11,007,746,500,000.00	1,188,100,000	15,972,700,000	
Total TN23 SPOT								11,007,746,500,000.00	1,188,100,000	15,972,700,000	
Total For TN23								11,007,746,500,000.00	1,188,100,000	15,972,700,000	
TN25 On 19/08/2025 Spot Bond			9.41000	103.29165	9.41000	103.21297		17,302,167,000,000.00	1,838,700,000	15,392,900,000	
Total TN25 SPOT								17,302,167,000,000.00	1,838,700,000	15,392,900,000	
Total For TN25								17,302,167,000,000.00	1,838,700,000	15,392,900,000	
TN27 On 14/11/2027 Spot Bond			9.41000	96.60403	9.41000	96.53164		12,468,250,000,000.00	1,325,000,000	4,824,000,000	
Total TN27 SPOT								12,468,250,000,000.00	1,325,000,000	4,824,000,000	
Total For TN27								12,468,250,000,000.00	1,325,000,000	4,824,000,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	102.09323		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TNF16 SPOT										0.00	0	0
Total For TNF16										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.22694				0.00	3,000,000,000	1,512,500,000
Total TNF18 SPOT										0.00	3,000,000,000	1,512,500,000
Total For TNF18										0.00	3,000,000,000	1,512,500,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.34366				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	100.29758				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	100.30532				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	100.30605				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	100.34390				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	100.42237				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	101.17499				0.00	0	1,500,000,000
Total TPDA01 SPOT										0.00	0	1,500,000,000
Total For TPDA01										0.00	0	1,500,000,000
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.00492				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	101.02655				0.00	0	0
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	100.78147				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	100.83549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.05534	10.00000	99.97323				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.05396	9.75000	99.97390				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.05350	100.00000	9.97421				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	98.02102				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	97.32847				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	97.13972				0.00	0	5,000,000,000
Total TSP153 SPOT										0.00	0	5,000,000,000
Total For TSP153										0.00	0	5,000,000,000
TSP15 On 12/06/2014 Spot Bond				100.00000	0.00000	99.80260				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	99.14703				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	96.08510				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15 On 07/08/2014 Spot Bond				100.00000	0.00000	98.81726				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP15 On 05/02/2015 Spot Bond				100.00000	0.00000	95.18918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP158 On 21/08/2014 Spot Bond				102.16889	0.00000	98.59501				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	94.76618				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	94.79866				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	98.10189				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	94.63054				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	94.40476				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	97.63525				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	94.18181				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	50.47702	100.00000	50.19026			000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total TSP167 SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For TSP167									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	12.14061	100.00000	12.05259			0.00	0	0	
Total TTO01U SPOT									0.00	0	0	
Total For TTO01U									0.00	0	0	
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.25351				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	100.81662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.75868			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	100.74996			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	100.72110			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	100.61278			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	100.24945			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	100.06652			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	100.84366			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	100.07485			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	100.75736			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	100.06685			0.00	0	0
Total TWCM11 SPOT									0.00	0	0
Total For TWCM11									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.21500	109.98722	9.21500	109.90646		4,514,428,500,000.00	489,900,000	163,300,000	
Total UG21 SPOT								4,514,428,500,000.00	489,900,000	163,300,000	
Total For UG21								4,514,428,500,000.00	489,900,000	163,300,000	
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.83606		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.26411			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			9.57500	103.90027	9.57500	103.82108			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	101.09790			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	101.09908			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	100.42475			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	100.43886			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	100.43953			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	101.21056			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	101.24494			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			6.95500	110.25048	6.95500	110.18905		1,922,362,000,000.00	276,400,000	10,108,800,000	
Total WS04 SPOT								1,922,362,000,000.00	276,400,000	10,108,800,000	
Total For WS04								1,922,362,000,000.00	276,400,000	10,108,800,000	
WS05 On 01/08/2018 Spot Bond			1.33000	239.21711	1.33000	238.91435		0.00	0	6,400,000	
Total WS05 SPOT								0.00	0	6,400,000	
Total For WS05								0.00	0	6,400,000	
WSP1 On 28/05/2015 Spot Bond			6.91500	102.07589	6.91500	102.01934		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.74000	103.42323	7.74000	103.35922		51,794,532,000,000.00	6,691,800,000	9,410,600,000	
Total WSP2 SPOT								51,794,532,000,000.00	6,691,800,000	9,410,600,000	
Total For WSP2								51,794,532,000,000.00	6,691,800,000	9,410,600,000	
WSP3 On 28/05/2019 Spot Bond			8.00000	104.16641	8.00000	104.09982		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			8.28500	103.44163	8.28500	103.37320		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			8.35500	103.48206	8.35500	103.41303		27,983,401,500,000.00	3,349,300,000	2,563,100,000	
Total WSP5 SPOT								27,983,401,500,000.00	3,349,300,000	2,563,100,000	
Total For WSP5								27,983,401,500,000.00	3,349,300,000	2,563,100,000	
Z014 On 30/06/2015 Spot Bond			6.54500	93.29691	6.54500	93.24713		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			6.04500	99.53841	6.04500	99.48921		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			6.47500	91.58295	6.47500	91.53512		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			6.02500	97.09894	6.02500	97.05227		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			6.54500	93.28031	6.54500	93.23054		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			7.39000	67.94304	7.39000	67.90286		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	38.32714	100.00000	38.10941		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	20.28704	100.00000	20.17179		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									62,174,259,380,566,000.007	244,602,896,900	005,172,889,700
Total for SPOT :									62,174,259,380,566,000.00	244,602,896,900	005,172,889,700
Total Futures									62 174 259 609 575 300.00	244,602,898,186	005,173,230,286
Total Options									0.00	0	35,067
Grand Total:									62,174,259,609,575,300.00	244,602,898,186	005,173,265,353