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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2014

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			124.16147	124.16147	124.12127	124.12127			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.55300	124.55300	124.51250	124.51250			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			10,131.27000	10.13127	10,171,470		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			10,121.27000	10.12127	10,161,470		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			10,111.27000	10.11127	10,151,470		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			2,502.50000	2.50250	2,543,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,522.50000	2.52250	2,563,000		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			2,512.50000	2.51250	2,553,000		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			9.69906	84.08760	9.73574	83.81892			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.80001	81.56098	9.83787	81.28839			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.90108	82.82425	9.94016	82.54770			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.16	Call			3,010.19000	3.01019	3,278,870		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Call			2,872.23000	2.87223	3,140,910		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			2,941.26000	2.94126	3,209,940		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	06/11/2014	Bond Future	10.29	Call			3,148.00000	3.14800	3,420,590		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			3,215.45000	3.21545	3,488,040		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			3,282.80000	3.28280	3,555,390		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			420.62000	0.42062	697,170		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			490.58000	0.49058	767,130		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			350.57000	0.35057	627,120		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			117.22334	117.22334	117.18596	117.18596			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.99162	118.99162	118.95389	118.95389			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,195.96000	8.19596	8,233,340		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,185.96000	8.18596	8,223,340		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,175.96000	8.17596	8,213,340		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,963.89000	1.96389	2,001,620		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			1,953.89000	1.95389	1,991,620		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,943.89000	1.94389	1,981,620		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	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			122.09971	122.09971	122.05992	122.05992			18,314,956.50	150	1,061
I2038	On	06/11/2014			123.94147	123.94147	123.90141	123.90141			0.00	0	0
Total I2038 Future											18,314,956.50	150	1,061
I2038	On	07/08/2014	105.99	Call			16,069.92000	16.06992	16,109,710		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			16,059.92000	16.05992	16,099,710		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			16,049.92000	16.04992	16,089,710		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,911.41000	3.91141	3,951,470		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			3,901.41000	3.90141	3,941,470		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			3,891.41000	3.89141	3,931,470		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											18,314,956.50	150	1,061
I2046	On	07/08/2014			122.10669	122.10669	122.06715	122.06715			0.00	0	5,218
I2046	On	06/11/2014			122.60326	122.60326	122.56331	122.56331			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			17,637.15000	17.63715	17,676,690		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			17,627.15000	17.62715	17,666,690		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			17,617.15000	17.61715	17,656,690		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			18,133.31000	18.13331	18,173,260		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			18,123.31000	18.12331	18,163,260		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			18,113.31000	18.11331	18,153,260		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			127.50530	127.50530	127.46361	127.46361			0.00	0	2,800
I2050	On	06/11/2014			129.42833	129.42833	129.38645	129.38645			0.00	0	0
Total I2050 Future											0.00	0	2,800
I2050	On	07/08/2014	112.01	Call			15,453.61000	15.45361	15,495,300		0.00	0	0

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			15,473.61000	15.47361	15,515,300		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			15,463.61000	15.46361	15,505,300		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			3,396.45000	3.39645	3,438,330		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			3,386.45000	3.38645	3,428,330		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,376.45000	3.37645	3,418,330		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,800
R157	On	07/08/2014	Bond Future			6.79197	112.43519	6.78310	112.44487		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.03042	107.30490	7.01844	107.31498		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.39948	108.96728	7.38167	108.97777		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			136.59000	0.13659	130,370	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			172.74000	0.17274	176,200	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			141.86000	0.14186	135,510	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			167.09000	0.16709	170,420	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			131.61000	0.13161	125,500	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			178.68000	0.17868	182,250	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			748.07000	0.74807	756,200	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			48.27000	0.04827	46,280	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			740.77000	0.74077	748,860	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			49.50000	0.04950	47,480	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			733.50000	0.73350	741,560	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			47.06000	0.04706	45,110	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			891.07000	0.89107	881,990	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			90.90000	0.09090	92,310	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			895.79000	0.89579	886,700	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			89.82000	0.08982	91,220	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			886.35000	0.88635	877,290	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			91.99000	0.09199	93,420	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	6,048
R186	On	07/08/2014	Bond Future			8.35001	117.84905	8.36109	117.75524		9.32	0.00	0	48,860
R186	On	06/11/2014	Bond Future			8.42910	119.61213	8.44057	119.51707		10.15	0.00	0	103
R186	On	05/02/2015	Bond Future			8.50522	116.16921	8.51708	116.07297		10.53	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
Total R186 Future												0.00	0	48,963
R186	On	07/08/2014	Bond Future	8.70	Call			3,331.28000	3.33128	3,390,980	9.57	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			512.18000	0.51218	478,070	9.57	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Call			1,265.42000	1.26542	1,290,720	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,783.93000	1.78393	1,715,420	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,867.04000	6.86704	6,953,830	9.84	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			60.53000	0.06053	53,510	9.84	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,823.46000	1.82346	1,859,670	9.42	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,242.42000	1.24242	1,184,820	9.42	0.00	0	105
R186	On	07/08/2014	Bond Future	8.31	Call			1,304.14000	1.30414	1,330,230	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,737.55000	1.73755	1,669,830	9.35	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,814.50000	4.81450	4,889,570	9.69	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			216.27000	0.21627	197,530	9.69	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,227.43000	1.22743	1,251,940	9.34	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,831.12000	1.83112	1,761,820	9.34	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			57.29000	0.05729	57,330	9.08	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,752.54000	6.75254	6,658,770	9.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			435.89000	0.43589	443,130	9.23	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,547.80000	3.54780	3,461,230	9.23	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,082.98000	1.08298	1,104,460	9.32	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,028.26000	2.02826	1,955,930	9.32	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			904.36000	0.90436	876,990	10.46	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,833.28000	1.83328	1,858,970	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,360.51000	4.36051	4,291,140	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,864.75000	1.86475	1,890,820	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,306.67000	4.30667	4,237,680	10.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,896.56000	1.89656	1,923,020	10.03	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,253.26000	4.25326	4,184,660	10.03	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,732.69000	6.73269	6,800,380	10.46	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,064.18000	6.06418	6,120,880	10.78	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,238.82000	2.23882	2,199,280	10.78	197,935.20	90	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,799.37000	4.79937	4,847,960	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,011.15000	3.01115	2,963,500	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,845.46000	4.84546	4,894,380	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,977.93000	2.97793	2,930,610	10.65	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,891.77000	4.89177	4,941,000	10.66	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,945.00000	2.94500	2,897,990	10.66	0.00	0	0
Total R186 Option												197,935.20	90	17,170
Total For R186												197,935.20	90	66,133
R197	On	07/08/2014	Bond Future			287.26376	287.26376	287.17360	287.17360			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	06/11/2014	Bond Future			291.59656	291.59656	291.50567	291.50567			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			17,163.60000	17.16360	17,253,760		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			17,183.60000	17.18360	17,273,760		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			17,173.60000	17.17360	17,263,760		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			6,495.67000	6.49567	6,586,560		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			6,515.67000	6.51567	6,606,560		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			6,505.67000	6.50567	6,596,560		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.99151	102.17780	5.98544	102.17998		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			50.83000	0.05083	49,020	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			293.90000	0.29390	294,270	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			49.10000	0.04910	47,320	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			299.38000	0.29938	299,780	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			49.96000	0.04996	48,160	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			296.63000	0.29663	297,010	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			229.83835	229.83835	229.76466	229.76466		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			233.30496	233.30496	233.23076	233.23076			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	208.01	Call			21,762.56000	21.76256	21,835,170	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			7.90000	0.00790	6,820	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,782.49000	21.78249	21,855,110	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			7.83000	0.00783	6,760	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,772.53000	21.77253	21,845,140	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			7.87000	0.00787	6,790	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,220.76000	6.22076	6,294,960		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			6,240.76000	6.24076	6,314,960		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Call			6,230.76000	6.23076	6,304,960		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,627
R2023	On	07/08/2014	Bond Future			8.21011	100.67977	8.22644	100.58264		7.68	100,679,770.00	1,000	11,508
R2023	On	06/11/2014	Bond Future			8.30068	98.26581	8.31767	98.16745		8.54	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.39055	99.78759	8.40825	99.68795		8.77	0.00	0	0
Total R2023 Future												100,679,770.00	1,000	11,508
R2023	On	07/08/2014	Bond Future	8.49	Call			2,015.33000	2.01533	2,075,930	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			464.67000	0.46467	428,140	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,057.72000	2.05772	2,119,150	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			448.85000	0.44885	413,150	7.80	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,100.50000	2.10050	2,162,740	7.81	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			433.46000	0.43346	398,570	7.81	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,987.19000	2.98719	3,043,090	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,314.49000	1.31449	1,272,030	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,915.87000	2.91587	2,970,910	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,356.43000	1.35643	1,313,110	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,951.43000	2.95143	3,006,900	8.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,335.34000	1.33534	1,292,450	8.68	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,918.38000	1.91838	1,874,840	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,795.78000	3.79578	3,852,180	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,897.29000	1.89729	1,854,050	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,829.69000	3.82969	3,886,410	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,876.37000	1.87637	1,833,450	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,762.00000	3.76200	3,818,100	8.87	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												100,679,770.00	1,000	11,508
R203	On	07/08/2014	Bond Future			7.35528	105.78659	7.35152	105.79698		2.99	0.00	0	24,351
R203	On	06/11/2014	Bond Future			7.48628	103.20609	7.48205	103.21687		3.09	0.00	0	200
R203	On	05/02/2015	Bond Future			7.62568	104.80457	7.62089	104.81575		3.04	0.00	0	0
Total R203 Future												0.00	0	24,551
R203	On	07/08/2014	Bond Future	6.84	Call			45.83000	0.04583	42,860	2.93	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,472.02000	1.47202	1,479,440	2.93	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			354.83000	0.35483	345,270	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			525.07000	0.52507	525,900	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			367.34000	0.36734	357,640	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			509.88000	0.50988	510,570	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			380.11000	0.38011	370,290	3.00	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			494.97000	0.49497	495,540	3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.86	Call			209.39000	0.20939	205,270	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,811.74000	1.81174	1,818,400	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			280.83000	0.28083	275,890	3.02	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,571.64000	1.57164	1,577,480	3.02	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			199.04000	0.19904	195,050	3.00	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,853.43000	1.85343	1,860,220	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			204.16000	0.20416	200,110	3.00	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,832.53000	1.83253	1,839,260	3.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,069.89000	2.06989	2,059,710	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			408.55000	0.40855	409,550	3.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,087.26000	2.08726	2,077,060	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			403.06000	0.40306	404,040	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,104.68000	2.10468	2,094,460	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			397.63000	0.39763	398,590	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,089.74000	1.08974	1,081,590	3.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			928.57000	0.92857	931,600	3.07	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,711
R2030	On	07/08/2014	Bond Future			8.85743	93.10865	8.88890	92.86038			0.00	0	4,181
R2030	On	06/11/2014	Bond Future			8.93723	94.50223	8.96968	94.25042			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.01573	91.95884	9.04921	91.70338			0.00	0	0
Total R2030 Future												0.00	0	4,181
R2030	On	07/08/2014	Bond Future	8.99	Call			791.16000	0.79116	1,039,430		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			868.88000	0.86888	1,117,150		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			946.51000	0.94651	1,194,780		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			234.38000	0.23438	486,190		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			311.50000	0.31150	563,310		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			157.17000	0.15717	408,980		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			1,436.48000	1.43648	1,691,940		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,510.88000	1.51088	1,766,340		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			1,585.19000	1.58519	1,840,650		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,181
R2037 On 07/08/2014 Bond Future			9.07516	94.79656	9.11670	94.41968			0.00	0	10,002
R2037 On 06/11/2014 Bond Future			9.15105	96.21539	9.19381	95.83309			0.00	0	0
R2037 On 05/02/2015 Bond Future			9.22568	93.44812	9.26973	93.06008			0.00	0	0
Total R2037 Future									0.00	0	10,002
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			697.77000	0.69777	320,890		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			606.33000	0.60633	229,450		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 07/08/2014 Bond Future	9.06	Put			515.03000	0.51503	138,150		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			4,259.56000	4.25956	4,641,860		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			4,342.17000	4.34217	4,724,470		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			4,424.66000	4.42466	4,806,960		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			1,987.04000	1.98704	2,375,080		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			2,071.78000	2.07178	2,459,820		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			1,902.17000	1.90217	2,290,210		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	10,002
R204 On 07/08/2014 Bond Future			7.61187	102.53837	7.60800	102.55263		4.28	820,306.96	8	14,506
R204 On 06/11/2014 Bond Future			7.72301	104.07235	7.71879	104.08706		4.38	0.00	0	200
R204 On 05/02/2015 Bond Future			7.83394	101.64949	7.82933	101.66466		4.54	0.00	0	0
Total R204 Future									820,306.96	8	14,706
R204 On 07/08/2014 Bond Future	7.44	Call			341.12000	0.34112	329,830	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			962.47000	0.96247	965,440	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			354.07000	0.35407	342,580	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			938.31000	0.93831	941,080	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			367.36000	0.36736	355,670	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			914.50000	0.91450	917,070	4.27	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			976.90000	0.97690	960,900	4.36	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			345.54000	0.34554	343,800	4.36	0.00	0	530
R204 On 06/11/2014 Bond Future	7.00	Call			253.93000	0.25393	248,750	4.25	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			2,799.02000	2.79902	2,808,550	4.25	0.00	0	0

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	7.01	Call			260.47000	0.26047	255,190	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,769.61000	2.76961	2,779,040	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,644.41000	1.64441	1,631,120	4.44	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			704.06000	0.70406	705,480	4.44	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			247.53000	0.24753	242,430	4.25	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,828.57000	2.82857	2,838,180	4.25	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,257.54000	2.25754	2,244,610	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			885.22000	0.88522	887,460	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,278.83000	2.27883	2,265,850	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			874.17000	0.87417	876,360	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,236.36000	2.23636	2,223,460	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			896.39000	0.89639	898,660	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												820,306.96	8	16,506
R2048	On	07/08/2014	Bond Future			9.16206	99.63929	9.20857	99.17712			0.00	0	13,550
R2048	On	06/11/2014	Bond Future			9.23712	96.70389	9.28501	96.23504			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.31119	98.20162	9.36053	97.72573			0.00	0	0
Total R2048 Future												0.00	0	13,550
R2048	On	07/08/2014	Bond Future	9.66	Call			4,286.22000	4.28622	4,748,390		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			4,103.70000	4.10370	4,565,870		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			4,195.04000	4.19504	4,657,210		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	Call			4,075.86000	4.07586	4,544,710		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			4,165.83000	4.16583	4,634,680		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			4,255.64000	4.25564	4,724,490		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	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			1,322.28000	1.32228	1,798,170		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			1,415.80000	1.41580	1,891,690		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			1,228.58000	1.22858	1,704,470		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	13,550
R207	On	07/08/2014	Bond Future			7.84851	97.93964	7.86009	97.89009		5.56	0.00	0	33,961
R207	On	06/11/2014	Bond Future			7.94982	99.40510	7.96202	99.35505		5.72	0.00	0	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
R207	On	05/02/2015	Bond Future			8.05161	97.30339	8.06450	97.25282		5.91	0.00	0	0
R207	On	07/05/2015	Bond Future			8.12823	98.96565	8.14181	98.91474		5.89	0.00	0	0
Total R207 Future												0.00	0	34,061
R207	On	07/08/2014	Bond Future	7.69	Call			436.93000	0.43693	446,430	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,167.92000	1.16792	1,127,870	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			452.23000	0.45223	462,090	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,140.06000	1.14006	1,100,370	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			467.90000	0.46790	478,120	5.55	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,112.59000	1.11259	1,073,260	5.55	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			433.92000	0.43392	441,590	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,026.47000	3.02647	2,984,090	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			443.56000	0.44356	451,400	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,993.77000	2.99377	2,951,560	5.56	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			453.37000	0.45337	461,360	5.57	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,961.26000	2.96126	2,919,200	5.57	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,772.39000	2.77239	2,801,530	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,120.81000	1.12081	1,099,380	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,797.55000	2.79755	2,826,860	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,107.57000	1.10757	1,086,310	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,822.82000	2.82282	2,852,300	6.06	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,094.46000	1.09446	1,073,370	6.06	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,412.22000	2.41222	2,436,520	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,970.52000	1.97052	1,943,910	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,465.14000	1.46514	1,482,160	5.83	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			3,023.59000	3.02359	2,989,700	5.83	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,371.37000	2.37137	2,395,400	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			2,004.24000	2.00424	1,977,360	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,391.75000	2.39175	2,415,910	5.96	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,987.33000	1.98733	1,960,580	5.96	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	34,127
R208	On	07/08/2014	Bond Future			8.01424	96.04987	8.02560	95.99459		6.41	0.00	0	16,437
R208	On	06/11/2014	Bond Future			8.11068	94.08883	8.12256	94.03294		7.02	0.00	0	100
R208	On	05/02/2015	Bond Future			8.20539	95.54613	8.21783	95.48962		6.97	0.00	0	0
Total R208 Future												0.00	0	16,537
R208	On	07/08/2014	Bond Future	8.28	Put			373.78000	0.37378	350,340	6.51	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,540.50000	1.54050	1,493,240	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			400.45000	0.40045	408,820	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,505.89000	1.50589	1,458,980	6.35	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			415.60000	0.41560	424,330	6.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	7.81	Put			1,471.71000	1.47171	1,425,160	6.36	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,601.42000	1.60142	1,633,260	6.51	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Call			385.69000	0.38569	393,710	6.35	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			459.79000	0.45979	467,440	6.87	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,737.93000	3.73793	3,689,690	6.87	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			470.15000	0.47015	477,950	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,699.26000	3.69926	3,651,170	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			480.68000	0.48068	488,650	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,660.78000	3.66078	3,612,860	6.88	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,644.98000	2.64498	2,677,370	7.19	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			890.68000	0.89068	867,180	7.19	0.00	0	1,520
R208	On	05/02/2015	Bond Future	8.50	Put			1,520.10000	1.52010	1,493,460	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,817.89000	2.81789	2,847,950	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,502.80000	1.50280	1,476,350	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,763.65000	2.76365	2,793,320	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,537.85000	1.53785	1,511,010	7.05	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,790.56000	2.79056	2,820,430	7.05	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	18,687
R209	On	07/08/2014	Bond Future			8.99643	76.29556	9.03275	76.02341		13.80	0.00	0	27,051
R209	On	06/11/2014	Bond Future			9.06885	74.29072	9.10620	74.01459		15.84	0.00	0	100
R209	On	05/02/2015	Bond Future			9.13882	75.44146	9.17721	75.16130		15.80	0.00	0	0
Total R209 Future												0.00	0	27,151
R209	On	07/08/2014	Bond Future	9.04	Call			1,465.96000	1.46596	1,593,530	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,411.82000	1.41182	1,267,240	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,504.03000	1.50403	1,633,870	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,375.31000	1.37531	1,233,000	13.83	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,542.64000	1.54264	1,674,750	13.84	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,339.46000	1.33946	1,199,420	13.84	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,905.67000	6.90567	7,126,670	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			752.28000	0.75228	697,150	16.49	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,643.68000	2.64368	2,772,110	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			7,161.70000	7.16170	7,386,300	16.49	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			688.35000	0.68835	636,820	16.49	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,830.50000	4.83050	5,016,150	16.22	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,301.48000	3.30148	3,146,890	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,470.62000	2.47062	2,593,310	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,259.99000	3.25999	3,106,550	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,117.73000	1.11773	1,186,070	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,805.59000	5.80559	5,597,800	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.75	Call			1,710.91000	1.71091	1,805,330	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			3,059.77000	3.05977	2,912,070	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,397.70000	3.39770	3,548,780	16.01	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,349.48000	2.34948	2,224,430	16.01	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			4,411.15000	4.41115	4,229,440	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,305.46000	2.30546	2,422,410	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,471.03000	3.47103	3,311,850	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,463.33000	1.46333	1,372,850	16.22	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,648.13000	6.64813	6,865,500	16.46	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			817.14000	0.81714	758,380	16.46	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,504.76000	2.50476	2,628,590	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,219.24000	3.21924	3,066,940	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,463.94000	4.46394	4,641,670	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,648.13000	1.64813	1,549,730	16.17	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,437.11000	2.43711	2,558,650	15.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,011.09000	4.01109	4,158,710	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,412.55000	3.41255	3,280,010	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,099.26000	3.09926	3,224,020	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			4,406.49000	4.40649	4,251,090	15.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,936.41000	3.93641	4,082,300	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,481.76000	3.48176	3,347,490	15.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,973.55000	3.97355	4,120,310	15.80	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,446.90000	3.44690	3,313,500	15.80	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	54,938
R210	On	07/08/2014	Bond Future			172.35662	172.35662	172.30160	172.30160			0.00	0	618
R210	On	06/11/2014	Bond Future			172.91689	172.91689	172.86146	172.86146			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,311.60000	13.31160	13,366,620		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Call			13,301.60000	13.30160	13,356,620		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,291.60000	13.29160	13,346,620		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,851.46000	3.85146	3,906,890		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			3,871.46000	3.87146	3,926,890		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			3,861.46000	3.86146	3,916,890		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			131.09897	131.09897	131.06046	131.06046			0.00	0	390
R211 On 06/11/2014 Bond Future			133.07663	133.07663	133.03781	133.03781			0.00	0	0
Total R211 Future									0.00	0	390
R211 On 07/08/2014 Bond Future	128.01	Call			3,050.46000	3.05046	3,088,970		0.00	0	0
R211 On 07/08/2014 Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Call			3,070.46000	3.07046	3,108,970		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			3,060.46000	3.06046	3,098,970		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			3,027.81000	3.02781	3,066,630		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			3,047.81000	3.04781	3,086,630		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			3,037.81000	3.03781	3,076,630		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	390
R212 On 07/08/2014 Bond Future			135.58184	135.58184	135.53859	135.53859			0.00	0	20,029
R212 On 06/11/2014 Bond Future			137.62710	137.62710	137.58353	137.58353			0.00	0	0
Total R212 Future									0.00	0	20,029
R212 On 07/08/2014 Bond Future	129.01	Call			6,528.59000	6.52859	6,571,840		0.00	0	0
R212 On 07/08/2014 Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Call			6,548.59000	6.54859	6,591,840		0.00	0	0
R212 On 07/08/2014 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Call			6,538.59000	6.53859	6,581,840		0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,593.53000	2.59353	2,637,100		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			2,583.53000	2.58353	2,627,100		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			2,573.53000	2.57353	2,617,100		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	20,029
R213 On 07/08/2014 Bond Future			8.85377	87.18478	8.88510	86.94738		12.08	0.00	0	24,963
R213 On 06/11/2014 Bond Future			8.93210	84.94828	8.96437	84.70750		13.77	0.00	0	0
R213 On 05/02/2015 Bond Future			9.00930	86.26388	9.04256	86.01956		13.78	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future									0.00	0	24,963
R213 On 07/08/2014 Bond Future	8.84	Call			1,284.08000	1.28408	1,381,980	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			1,626.13000	1.62613	1,486,630	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,319.75000	1.31975	1,419,630	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			1,585.79000	1.58579	1,448,270	12.15	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,356.01000	1.35601	1,457,870	12.16	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			1,546.13000	1.54613	1,410,590	12.16	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,376.16000	2.37616	2,479,010	13.69	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,309.65000	3.30965	3,171,720	13.69	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,409.94000	2.40994	2,513,800	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,267.82000	3.26782	3,130,900	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,443.99000	2.44399	2,548,870	13.70	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,226.35000	3.22635	3,090,450	13.70	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,557.33000	4.55733	4,694,180	13.94	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			2,985.30000	2.98530	2,877,830	13.94	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,476.73000	4.47673	4,612,110	13.92	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,047.49000	3.04749	2,938,550	13.92	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,516.95000	4.51695	4,653,060	13.93	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			3,016.27000	3.01627	2,908,060	13.93	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	24,963
R214 On 07/08/2014 Bond Future			9.08078	77.17636	9.12216	76.85392		14.42	0.00	0	6,032
R214 On 06/11/2014 Bond Future			9.15312	75.04304	9.19567	74.71594		16.48	0.00	0	0
R214 On 05/02/2015 Bond Future			9.22431	76.20522	9.26808	75.87327		16.51	0.00	0	0
Total R214 Future									0.00	0	6,032
R214 On 07/08/2014 Bond Future	9.54	Call			3,578.65000	3.57865	3,828,160	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.54	Put			449.60000	0.44960	376,670	14.86	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Call			3,636.14000	3.63614	3,887,470	14.87	0.00	0	0
R214 On 07/08/2014 Bond Future	9.55	Put			434.94000	0.43494	363,830	14.87	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Call			3,693.84000	3.69384	3,946,960	14.88	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			420.62000	0.42062	351,300	14.88	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Call			4,973.55000	4.97355	5,193,800	16.76	0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			1,602.47000	1.60247	1,493,330	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			4,925.90000	4.92590	5,145,010	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			1,579.05000	1.57905	1,471,060	16.75	0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			1,555.92000	1.55592	1,449,070	16.76	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			5,656.24000	5.65624	5,891,680	16.85	0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			1,260.32000	1.26032	1,168,660	16.85	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			2,986.04000	2.98604	3,148,410	16.45	0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			2,952.89000	2.95289	2,788,160	16.45	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 06/11/2014 Bond Future	9.64	Call			4,878.43000	4.87843	5,096,390	16.75	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			4,837.24000	4.83724	5,028,330	16.69	0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			3,119.41000	3.11941	2,978,550	16.69	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			4,878.39000	4.87839	5,070,450	16.70	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,088.01000	3.08801	2,948,120	16.70	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,796.23000	4.79623	4,986,360	16.68	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,151.07000	3.15107	3,009,250	16.68	0.00	0	0
Total R214 Option									0.00	0	5,000
Total For R214									0.00	0	11,032
Total for Bond									120,012,968.66	1,248	378,254
IR CAN On 07/08/2014 Can-Do Interest Rate			143.59215	143.59215	143.54951	143.54951			0.00	0	635
Total IR CANDO ICAA Future									0.00	0	635
Total For IR CANDO ICAA									0.00	0	635
Total for Can-Do Interest Rate									0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/08/2014 GOVI			452.44400	452.44400	451.96700	451.96700			0.00	0	524
GOVI On 06/11/2014 GOVI			459.21300	459.21300	458.73000	458.73000			0.00	0	28
GOVI On 05/02/2015 GOVI			466.32200	466.32200	465.83200	465.83200			0.00	0	0
Total GOVI Future									0.00	0	552
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			80,230.00000	8.02300	75,460,000		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 07/08/2014 GOVI	460.00	Put			80,330.00000	8.03300	75,560,000		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			80,430.00000	8.04300	75,660,000		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			97,300.00000	9.73000	102,130,000		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			97,200.00000	9.72000	102,030,000		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			97,400.00000	9.74000	102,230,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			58,220.00000	5.82200	63,120,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			58,420.00000	5.84200	63,320,000		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			58,320.00000	5.83200	63,220,000		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	552
Total for GOVI									0.00	0	552
AL12 On 07/08/2014 Index Future			496.09600	496.09600	494.82800	494.82800			0.00	0	0
AL12 On 06/11/2014 Index Future			503.51800	503.51800	502.23200	502.23200			0.00	0	0
AL12 On 05/02/2015 Index Future			511.31300	511.31300	510.00800	510.00800			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			424.29000	424.29000	424.20000	424.20000			0.00	0	0
AL37 On 06/11/2014 Index Future			430.63700	430.63700	430.54700	430.54700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/08/2014 Index Future			498.82200	498.82200	498.36000	498.36000			0.00	0	1
AL7T On 06/11/2014 Index Future			506.28400	506.28400	505.81700	505.81700			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			453.61600	453.61600	453.02700	453.02700			0.00	0	645
ALBI On 06/11/2014 Index Future			460.40200	460.40200	459.80600	459.80600			0.00	0	0
ALBI On 05/02/2015 Index Future			467.52900	467.52900	466.92500	466.92500			0.00	0	0
Total ALBI Future									0.00	0	645
Total For ALBI									0.00	0	645
IGOV On 07/08/2014 Index Future			216.94000	216.94000	216.87100	216.87100			0.00	0	1,266
IGOV On 06/11/2014 Index Future			220.21200	220.21200	220.14200	220.14200			0.00	0	87
IGOV On 05/02/2015 Index Future			223.64700	223.64700	223.57700	223.57700			0.00	0	0
Total IGOV Future									0.00	0	1,353
Total For IGOV									0.00	0	1,353
ILBI On 07/08/2014 Index Future			588.70500	588.70500	588.52200	588.52200			0.00	0	210
ILBI On 06/11/2014 Index Future			597.59700	597.59700	597.41200	597.41200			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,209
JIBAR f On 16/07/2014 Jibar Future			5.82000	94.18000	5.79000	94.21000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.10000	93.90000	6.07000	93.93000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.16000	93.84000	6.13000	93.87000			0.00	0	33,000
JIBAR f On 15/10/2014 Jibar Future			6.31000	93.69000	6.28000	93.72000			0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.39000	93.61000	6.36000	93.64000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.51000	93.49000	6.48000	93.52000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.76000	93.24000	6.73000	93.27000			0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			7.01000	92.99000	6.98000	93.02000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			7.20000	92.80000	7.17000	92.83000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			7.36000	92.64000	7.33000	92.67000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			7.49000	92.51000	7.46000	92.54000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.62000	92.38000	7.59000	92.41000			0.00	0	0
Total Jibar Future									0.00	0	41,395
Total For JIBAR FUTURE									0.00	0	41,395
Total for Jibar									0.00	0	41,395
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									120,012,968.66	1,248	423,045
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.00002			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			7.22500	103.42578	7.22500	103.40585			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.13797			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			8.74000	104.53606	8.74000	104.51177			0.00	0	4,200,000,000
Total AA05 SPOT									0.00	0	4,200,000,000
Total For AA05									0.00	0	4,200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.50844			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			9.44500	102.19171	9.44500	102.16595			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.76398			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.86210			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.60500	96.30451	9.60500	96.27996		201,705,000,000,000.00	21,000,000,000	10,500,000,000	
Total AB013 SPOT									11,705,000,000,000.00	21,000,000,000	10,500,000,000
Total For AB013									11,705,000,000,000.00	21,000,000,000	10,500,000,000
AB06 On 27/03/2015 Spot Bond			7.32500	102.64275	7.32500	102.62269		13,917,500,000.00	1,900,000	162,700,000	
Total AB06 SPOT									13,917,500,000.00	1,900,000	162,700,000
Total For AB06									13,917,500,000.00	1,900,000	162,700,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.20866		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			8.88500	105.05841	8.88500	105.03359		0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.28000	137.80484	1.28000	137.74087				0.00	0	220,000,000
Total ABCPI2 SPOT										0.00	0	220,000,000
Total For ABCPI2										0.00	0	220,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.22000	128.13975	2.22000	271.16110				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.72615				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.65758				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.25710				0.00	0	500,000,000
Total ABFN07 SPOT										0.00	0	500,000,000
Total For ABFN07										0.00	0	500,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.26766				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.27456				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.57926				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.03116				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	99.84024				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			7.98500	105.71668	7.98500	105.69419				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	100.75428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABL10B SPOT									0.00	0	0
Total For ABL10B									0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.68000	102.80322	7.68000	102.78199			5,683,200,000,000.00	740,000,000	370,000,000
Total ABL11A SPOT									5,683,200,000,000.00	740,000,000	370,000,000
Total For ABL11A									5,683,200,000,000.00	740,000,000	370,000,000
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.21420			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	100.73821			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	101.81293			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	99.69734			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	99.80163			0.00	0	0
Total ABL15 SPOT									0.00	0	0
Total For ABL15									0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.02674			0.00	0	0
Total ABL16 SPOT									0.00	0	0
Total For ABL16									0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.16386			0.00	0	1,080,000,000
Total ABL17 SPOT									0.00	0	1,080,000,000
Total For ABL17									0.00	0	1,080,000,000
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	100.50366			0.00	0	0
Total ABL18 SPOT									0.00	0	0
Total For ABL18									0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	100.05404			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			2.91000	130.11568	2.91000	130.04961			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.03000	118.24490	4.03000	118.18125			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.78000	104.65365	4.78000	104.59506				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.91000	107.69384	5.91000	107.63028				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			11.28500	114.69474	11.28500	114.65996				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	102.54374				0.00	0	1,700,000,000
Total ABLS2B SPOT										0.00	0	1,700,000,000
Total For ABLS2B										0.00	0	1,700,000,000
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	99.99910				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	100.00020				0.00	0	0
Total ABLS5 SPOT										0.00	0	0
Total For ABLS5										0.00	0	0
ABLS1 On 29/06/2019 Spot Bond			4.53000	112.29272	4.53000	112.23078				0.00	0	0
Total ABLS1 SPOT										0.00	0	0
Total For ABLS1										0.00	0	0
ABN03/ On 12/03/2015 Spot Bond			100.00000	56.79578	100.00000	56.65820				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.95000	171.35450	1.95000	171.27184				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	160.12041	2.76000	160.03970				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			1.98000	173.60896	1.98000	173.52509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18054	7.91000	105.18054				0.00	0	0
Total ABN12 SPOT										0.00	0	0
Total For ABN12										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.79000	183.62112	1.79000	183.53335				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			8.28125	75.20919	8.28125	75.19280				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			8.28125	75.20919	8.28125	75.19280				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.14586				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	93.75000				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	92.56000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.31000				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	88.77000				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	88.21000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.59204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.48222				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	87.68000				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			7.22000	100.92139	7.22000	100.90208				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	88.56000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.58000				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	88.99000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.05661				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.51500	110.71410	7.51500	110.69190				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.56225				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	85.71000				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	85.52000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.54000	95.84980	2.54000	107.57684				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			2.49000	101.92556	2.49000	157.16056				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			2.39000	116.62655	2.39000	208.97775				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	84.97000				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			9.79000	90.83416	9.79000	90.81057				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	94.34000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.10000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.12355				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	90.69000				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	99.13500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.51955	9.63000	106.49218				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	109.91500				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			9.72500	105.81164	9.72500	105.78419				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			9.15000	89.78893	9.15000	89.76699				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	104.53000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.03000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.82000	105.11042	9.82000	105.08289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.35000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.39796			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	101.28801			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			8.48500	107.18456	8.48500	107.16035		599,041,000,000.00		70,600,000	1,491,000,000
Total ABS10 SPOT								599,041,000,000.00		70,600,000	1,491,000,000
Total For ABS10								599,041,000,000.00		70,600,000	1,491,000,000
ABS11 On 09/04/2021 Spot Bond			9.15500	103.47804	9.15500	103.45273			0.00	0	1,000,000,000
Total ABS11 SPOT								0.00		0	1,000,000,000
Total For ABS11								0.00		0	1,000,000,000
ABS5 On 01/05/2015 Spot Bond			7.17500	102.25512	7.17500	102.23554		1,076,250,000,000.00		150,000,000	585,000,000
Total ABS5 SPOT								1,076,250,000,000.00		150,000,000	585,000,000
Total For ABS5								1,076,250,000,000.00		150,000,000	585,000,000
ABS6 On 01/06/2020 Spot Bond			9.07500	96.72022	9.07500	96.69678		293,122,500,000.00		32,300,000	622,600,000
Total ABS6 SPOT								293,122,500,000.00		32,300,000	622,600,000
Total For ABS6								293,122,500,000.00		32,300,000	622,600,000
ABS7 On 11/09/2026 Spot Bond			9.94500	94.66431	9.94500	94.63935			0.00	0	1,000,000,000
Total ABS7 SPOT								0.00		0	1,000,000,000
Total For ABS7								0.00		0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.87500	105.02824	7.87500	105.00620			0.00	0	0
Total ABS9 SPOT								0.00		0	0
Total For ABS9								0.00		0	0
ABSI2 On 07/12/2023 Spot Bond			2.03000	217.25860	2.03000	275.13330			0.00	0	0
Total ABSI2 SPOT								0.00		0	0
Total For ABSI2								0.00		0	0
ABSI3 On 31/01/2017 Spot Bond			1.22000	127.21267	1.22000	129.98979			0.00	0	0
Total ABSI3 SPOT								0.00		0	0
Total For ABSI3								0.00		0	0
ABSI4 On 31/01/2022 Spot Bond			2.06000	129.26214	2.06000	131.79457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00307	100.00000	0.00305				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	56.50970	100.00000	56.37280				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			11.67500	105.91546	11.67500	105.88281				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond			100.00000		0.00000	101.10019				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.61357	100.00000	3.60482				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond			100.00000		0.00000	101.12787				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	101.52003				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	21.53858	100.00000	21.48640				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond			100.00000		0.00000	101.07249				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	63.77884	11.00000	63.76060				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	21.53858	100.00000	21.48640				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL071 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.22601				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.24822				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.21609				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.22279				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.22574				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	103.41759				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.41759				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	103.43799				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 20/12/2015 Spot Bond				100.00000	0.00000	100.21075				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	103.43799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.39718				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.96113				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.20692				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.07801				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	100.21881				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.22528				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.22792				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.22258				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.21075				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			9.59500	101.94367	9.59500	101.97767				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.36033				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	102.04239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.69199				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	163.16081				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	163.20880				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.21602				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	100.83738				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	100.83738				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	100.70984				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.20931				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.20771				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.25668				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	100.59731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.25675				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.96271				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.24665				0.00	800,000,000	400,000,000
Total ACL142 SPOT										0.00	800,000,000	400,000,000
Total For ACL142										0.00	800,000,000	400,000,000
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	102.15583				0.00	4,000,000,000	2,000,000,000
Total ACL143 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ACL143										0.00	4,000,000,000	2,000,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.77087				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.21684				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21275				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19127				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.18668				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19559				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.20279				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19208				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19505				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.83182	10.23000	102.80394				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.19784				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19343				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	118.64112				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.68000	100.75276	9.68000	100.72674				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21134				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	114.10835	1.75000	113.96416				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.19478				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.19514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20672				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.21333				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.20011				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	100.21201				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	100.78802				0.00	1,200,000,000	600,000,000
Total ACL180 SPOT										0.00	1,200,000,000	600,000,000
Total For ACL180										0.00	1,200,000,000	600,000,000
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.17866				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.12700				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.19772				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.42857				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.21201				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.20657				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.21782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.22129				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	100.19327				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	100.19732				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	100.22218				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.22218				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23443				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.20804				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23549				0.00	0	0
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	102.54418				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	100.23443				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	92.87077				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	100.22675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.22389				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	118.21305				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	119.06508				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.19481				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.19295				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	100.76708				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.19799				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.19878				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.20672				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.19507				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.19481				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.21363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.06622				0.00	5,000,000	5,000,000
Total ADCB01 SPOT										0.00	5,000,000	5,000,000
Total For ADCB01										0.00	5,000,000	5,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.34119				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.58294				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	14.93338	100.00000	14.89720				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	100.77448				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	100.85493				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.90848				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.38096				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	101.52217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.71037			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.33867			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			8.22000	98.60609	8.22000	98.58439			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.73434			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	102.02449			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			8.66000	102.19203	8.66000	102.16849		49,710,132,000,000.00	5,740,200,000	3,820,400,000	
Total AIR01 SPOT								19,710,132,000,000.00	5,740,200,000	3,820,400,000	
Total For AIR01								19,710,132,000,000.00	5,740,200,000	3,820,400,000	
AIR02 On 30/04/2023 Spot Bond			9.42000	115.29758	9.42000	115.26859		376,800,000,000.00	40,000,000	20,000,000	
Total AIR02 SPOT								376,800,000,000.00	40,000,000	20,000,000	
Total For AIR02								376,800,000,000.00	40,000,000	20,000,000	
AIR02U On 05/10/2014 Spot Bond			100.00000	98.55596	100.00000	98.20144		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			7.32500	108.86656	7.32500	108.84528		0.00	0	0	
Total AIR03 SPOT								0.00	0	0	
Total For AIR03								0.00	0	0	
AIR03U On 26/10/2014 Spot Bond			100.00000	95.86090	100.00000	95.61510		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			9.53000	99.04342	9.53000	99.01837		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	13.41539	100.00000	13.38570		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.24500	98.97489	10.24500	98.94802				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	161.92312	2.74000	161.84157				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.42649				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG011 On 06/12/2014 Spot Bond				100.00000	0.00000	100.41734				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG012 On 06/06/2015 Spot Bond				100.00000	0.00000	100.43989				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.44193				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	100.33830				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	100.89714				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.18172				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 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
ASN009 On 27/02/2017 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 ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.20011				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	100.22764				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 09/12/2015 Spot Bond				100.00000	0.00000	100.50723				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	104.93000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	100.45043				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.00000	0.00000	100.34192				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00(On 20/12/2014 Spot Bond				100.00000	0.00000	100.18154				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00(On 20/03/2016 Spot Bond				100.00000	0.00000	100.17888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.03214			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			9.15000	104.65678	9.15000	104.63120			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.91194			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	102.35073			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.65883			0.00	0	1,200,000,000
Total BAW15 SPOT									0.00	0	1,200,000,000
Total For BAW15									0.00	0	1,200,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.08785			0.00	200,000,000	350,000,000
Total BAW17 SPOT									0.00	200,000,000	350,000,000
Total For BAW17									0.00	200,000,000	350,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.87852			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.72500	99.89015	9.72500	99.86422			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.48000	107.77127	7.48000	107.74965		121,924,000,000.00		16,300,000	16,300,000
Total BAW2 SPOT								121,924,000,000.00		16,300,000	16,300,000
Total For BAW2								121,924,000,000.00		16,300,000	16,300,000
BAW20 On 15/01/2016 Spot Bond			100.00000	29.01990	100.00000	100.00000			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	99.95644			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	99.96064			0.00	0	0

Contract 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			7.66000	102.36707	7.66000	102.34600				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			9.03500	104.92006	9.03500	104.89474				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			11.16748	102.20095	11.16748	101.31473				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			11.13039	100.43273	11.13039	100.24759				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			11.17382	100.34813	11.17382	100.19800				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	99.99955				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			11.21301	100.19935	11.21301	100.11974				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			11.97591	99.51083	11.97591	99.44313				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	99.99958				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	99.99958				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	99.99965				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			11.41748	99.38439	11.41748	99.60932				0.00	0	0

Contract 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			11.34459	101.16764	11.34459	100.14515				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			11.13039	100.43273	11.13039	100.24759				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			11.26622	100.44403	11.26622	100.27969				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			10.43808	95.19326	10.43808	99.93119				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	99.99959				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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			10.85906	99.20854	10.85906	99.47340				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			11.81000	98.36124	11.81000	98.20319				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	100.00000				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract 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			11.73500	68.68868	11.73500	95.96824				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	100.00000				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	99.99973				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	89.18783	9.28000	100.00000				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	100.00000				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			11.55000	67.52293	11.55000	95.82234				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	100.00000				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	100.00000				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	100.00000				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	99.87232				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	100.00000				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	99.99932				0.00	0	0

Contract 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	100.24789				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	100.00000				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	99.99932				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.99968				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	99.99942				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	99.99999				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			14.16748	102.14871	14.16748	101.29512				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			15.38416	99.99578	15.38416	99.94705				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			14.27259	99.94259	14.27259	99.94085				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	100.00000				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	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 BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				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	17.66089	100.00000	17.62739				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	18.73539	100.00000	18.69000				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	17.05131	100.00000	17.01000				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	10.52550	100.00000	10.50000				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	10.52550	100.00000	10.50000				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	12.72583	100.00000	12.69500				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	11.02672	100.00000	11.00000				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	101.29265				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	101.28335				0.00	0	0

Contract 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	7.16704	100.00000	7.14968			40,000,000,000,000.00	400,000,000	200,000,000
Total BCP3U SPOT									10,000,000,000,000.00	400,000,000	200,000,000
Total For BCP3U									10,000,000,000,000.00	400,000,000	200,000,000
BCP4U On 30/06/2019 Spot Bond			100.00000	7.16704	100.00000	7.14968			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total BCP82U SPOT									0.00	0	0
Total For BCP82U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.92000	104.29681	1.92000	177.36113			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			8.34000	92.80634	8.34000	145.05600			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			8.34000	94.09911	8.34000	145.41289			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			8.72500	96.82105	8.72500	96.79845			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.44919			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.19980			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			8.15000	98.57207	8.15000	98.55067			0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.11790				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	101.37004				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	101.39827				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.49236				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.58643				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	101.84941				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	15.97427	100.00000	15.93515				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.15877				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	101.21687				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.24177				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.25007				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.34962				0.00	0	0

Contract 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	101.48227				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	15.62559	100.00000	15.58732				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	15.62559	100.00000	15.58732				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.24770				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.26703				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.27230				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			8.58500	103.06976	8.58500	103.04622				0.00	0	2,500,000,000
Total BG42A4 SPOT										0.00	0	2,500,000,000
Total For BG42A4										0.00	0	2,500,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.28810				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	100.31605				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	8.92984	100.00000	8.90821				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	8.92984	100.00000	8.90821				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			7.03000	104.37132	7.03000	104.35136				0.00	0	70,000,000

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	70,000,000
Total For BID01									0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.28839			0.00	0	40,000,000
Total BID04 SPOT									0.00	0	40,000,000
Total For BID04									0.00	0	40,000,000
BID05 On 26/06/2019 Spot Bond			100.00000	1.54791	100.00000	100.00000		640,000,000,000,000.00	26,400,000,000	26,000,000,000	26,000,000,000
Total BID05 SPOT								10,000,000,000,000.00	26,400,000,000	26,000,000,000	26,000,000,000
Total For BID05								10,000,000,000,000.00	26,400,000,000	26,000,000,000	26,000,000,000
BIDC3E On 05/08/2014 Spot Bond				100.00000	0.00000	99.37052			0.00	0	0
Total BIDC36 SPOT									0.00	0	0
Total For BIDC36									0.00	0	0
BIDC3E On 04/09/2014 Spot Bond				100.00000	0.00000	98.84311			0.00	0	0
Total BIDC39 SPOT									0.00	0	0
Total For BIDC39									0.00	0	0
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	98.11961			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	100.69953			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	100.81321			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	100.69062			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	100.72612			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	100.79058			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.05800			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	101.50258			0.00	0	0

Contract 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	56.38826	100.00000	56.25166			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	17.57682	100.00000	17.53424			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.25590			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	100.87682			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			7.48000	103.86075	7.48000	103.83999			0.00	0	200,000
Total CBL06 SPOT									0.00	0	200,000
Total For CBL06									0.00	0	200,000
CBL08 On 02/11/2016 Spot Bond			9.68500	111.30223	9.68500	111.27363		161,739,500,000.00		16,700,000	286,700,000
Total CBL08 SPOT								161,739,500,000.00		16,700,000	286,700,000
Total For CBL08								161,739,500,000.00		16,700,000	286,700,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.84323			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			9.33500	103.54498	9.33500	103.51931		350,996,000,000.00		37,600,000	657,700,000
Total CBL11 SPOT								350,996,000,000.00		37,600,000	657,700,000
Total For CBL11								350,996,000,000.00		37,600,000	657,700,000
CBL12 On 06/09/2018 Spot Bond			11.46000	103.10734	11.46000	103.07612			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.65784			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			11.71000	104.20693	11.71000	104.17417			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.02672			0.00	0	0

Contract 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			9.57500	100.77572	9.57500	100.75012			397,362,500,000.00	41,500,000	42,000,000
Total CBL16 SPOT									397,362,500,000.00	41,500,000	42,000,000
Total For CBL16									397,362,500,000.00	41,500,000	42,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.06892			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			12.15000	99.79462	12.15000	99.76210			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.22322			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.36427			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.09697			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			10.47500	92.79419	10.47500	92.76845			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			10.17000	114.18213	10.17000	114.15118			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			10.02000	110.48957	10.02000	110.46005			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.35000	115.32529	9.35000	115.29665			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.63553			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			11.93500	103.24329	11.93500	103.21078			0.00	0	0

Contract 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	101.14515				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.07944				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.38519				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	102.59995				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	102.97470				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	100.59321				0.00	16,000,000,000	10,300,000,000
Total CIG01 SPOT										0.00	16,000,000,000	10,300,000,000
Total For CIG01										0.00	16,000,000,000	10,300,000,000
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.65657				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	101.48035				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	101.46491				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	101.54647				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	101.08035				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	100.21612				0.00	0	0

Contract 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	101.24730				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	100.34752				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	100.00000	10.11000	99.97276				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	100.34752				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	99.86594				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	119.44453	2.76000	119.38421				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	116.47167	3.14000	119.36377				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	102.73896	8.25000	102.71638				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2016 Spot Bond				100.00000	0.00000	100.34752				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.34752				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	124.65932	3.10000	118.94164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.40228	2.40000	118.69863				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.30533				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.66993				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.49067				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.57500	101.61188	8.57500	101.58857				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.79845				0.00	10,000,000,000	10,000,000,000
Total CLN216 SPOT										0.00	10,000,000,000	10,000,000,000
Total For CLN216										0.00	10,000,000,000	10,000,000,000
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	101.77381				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.43321				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.44534				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.62500	101.71990	8.62500	101.69643				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.62500	101.71990	8.62500	101.69643				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.67500	100.52284	8.67500	100.49952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.22148				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.24451				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	101.43510				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	101.43510				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 15/06/2016 Spot Bond				100.00000	0.00000	100.37372				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	100.94289				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22471				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.70064				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.74509				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.25783	9.35000	103.23176				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.25783	9.35000	103.23176				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.70057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.70247				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	89.52809				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	101.14152				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.25156				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	101.11987				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	100.41418				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.41418				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.41418				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.41418				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.41418				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.47296				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	100.58772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.70975				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.70975				0.00	0	250,000,000
Total CLN258 SPOT										0.00	0	250,000,000
Total For CLN258										0.00	0	250,000,000
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.70975				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.70975				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.58789				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.48000	103.15258	9.48000	103.12662				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN264 On 18/08/2014 Spot Bond				100.00000	0.00000	100.80251				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN266 On 30/04/2017 Spot Bond				100.00000	0.00000	101.85612				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25236				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 24/02/2017 Spot Bond				100.00000	0.00000	101.05456				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64400				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64298				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67637				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.78786				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	100.84267				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88557				0.00	0	150,000,000
Total CLN278 SPOT										0.00	0	150,000,000
Total For CLN278										0.00	0	150,000,000
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	103.08108				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.44078				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.13836				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.05383				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.19746				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22785				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22785				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22785				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	101.46225				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.20570				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.34684				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.08936				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	102.30523				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	99.99982				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.08830				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	99.85803				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.23676				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	99.99986				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	99.99986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	124.11301				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	101.70746				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	125.13661				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	123.46490				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	122.52967				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	120.61597				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	121.15778				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	101.08467				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			11.07000	93.00782	11.07000	92.98059				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			11.59000	94.55041	11.59000	94.52146				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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 CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.23758				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.05943				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.41772				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.41987				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.44374	8.80500	101.43856				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.20804				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	103.08778				0.00	0	0
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	117.93583				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	100.21782				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	100.22178				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	100.23706				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	102.26346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	103.17122				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	103.17122				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	103.17122				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.24835				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 19/07/2014 Spot Bond				100.00000	0.00000	101.24771				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	106.79365				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	106.91166				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.34217				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	100.27561				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.31572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.25882				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.19733				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.22968				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	101.32874				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.00841				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.25385				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	100.92454				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	100.92454				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	100.66774				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	100.31287				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.99426				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	100.96174				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	101.30488				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	101.40863				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.18897				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	100.20683	10.55000	102.77574				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.25000	102.02677	10.25000	104.59729				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	102.08968				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.39598				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.39000	103.53952	12.39000	106.69220				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.45510				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.42000	106.61379	12.42000	106.42830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.85000	105.93984	10.85000	105.76724				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.45510				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.38578				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.25282				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.23259				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	101.83000				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	100.20804				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	100.00000				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.77500	102.75436	9.77500	102.59104				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.23048				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	100.61653	10.55000	100.11656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.64851	7.01000	39.25941				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	154.21937				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			8.72500	96.82105	8.72500	135.19049				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			8.34000	33.04124	8.34000	145.05600				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			8.34000	33.45716	8.34000	145.41289				0.00	0	0
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	90.86753				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	90.78945				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	99.78840				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	99.78840				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	100.22413				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.20914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.21214				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.21201				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	101.41772				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.19242				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	100.20275				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	100.20143				0.00	0	0
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	100.82034				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	101.74294				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			9.12500	108.89512	9.12500	106.47414				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			9.03500	100.51366	9.03500	100.48939				0.00	0	710,000,000
Total COJ04 SPOT										0.00	0	710,000,000
Total For COJ04										0.00	0	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.38500	111.27679	10.38500	111.24601				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			8.47500	103.74862	8.47500	103.72509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.97500	106.77473	9.97500	106.74649				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.03000	101.52899	10.03000	101.50184				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.38000	94.99517	10.38000	94.96891				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.07000	96.37198	11.07000	96.34362				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			11.07000	89.35543	11.07000	89.32913				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	100.81251				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	100.68416				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.56944				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.16095				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			11.29500	97.91999	11.29500	98.30383				0.00	0	29,000,000,000
Total CPV01 SPOT										0.00	0	29,000,000,000
Total For CPV01										0.00	0	29,000,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.74800	100.00000	11.71954				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	101.19300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.31000	97.68392	8.31000	97.66232				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	100.57353				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.44129				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	100.65616				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	73.31008	100.00000	73.16800				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.42037				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	100.93801				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	102.48392				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.27509				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.28480				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	99.91965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.91557				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.92500	100.85030	8.92500	100.82625			107,100,000,000,000.00	12,000,000,000	12,000,000,000	
Total DV2021 SPOT									17,100,000,000,000.00	12,000,000,000	12,000,000,000	
Total For DV2021									17,100,000,000,000.00	12,000,000,000	12,000,000,000	
DV21 On 15/06/2016 Spot Bond			7.35500	114.34185	7.35500	114.31930			0.00	0	660,000,000	
Total DV21 SPOT									0.00	0	660,000,000	
Total For DV21									0.00	0	660,000,000	
DV22 On 07/02/2020 Spot Bond			8.61500	107.39275	8.61500	107.36773			1,527,019,088,000.00	177,251,200	4,014,700,000	
Total DV22 SPOT									1,527,019,088,000.00	177,251,200	4,014,700,000	
Total For DV22									1,527,019,088,000.00	177,251,200	4,014,700,000	
DV23 On 27/02/2023 Spot Bond			9.13000	108.53108	9.13000	108.50431			887,841,372,000.00	97,244,400	4,126,650,000	
Total DV23 SPOT									887,841,372,000.00	97,244,400	4,126,650,000	
Total For DV23									887,841,372,000.00	97,244,400	4,126,650,000	
DV24 On 18/02/2024 Spot Bond			9.24000	106.36874	9.24000	106.34220			118,272,000,000,000.00	12,800,000,000	12,300,000,000	
Total DV24 SPOT									18,272,000,000,000.00	12,800,000,000	12,300,000,000	
Total For DV24									18,272,000,000,000.00	12,800,000,000	12,300,000,000	
DV29 On 18/02/2029 Spot Bond			9.79500	106.03257	9.79500	106.00456			0.00	0	300,000,000	
Total DV29 SPOT									0.00	0	300,000,000	
Total For DV29									0.00	0	300,000,000	
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	100.36482			0.00	0	0	
Total DVC003 SPOT									0.00	0	0	
Total For DVC003									0.00	0	0	
DVC00 On 12/12/2014 Spot Bond				100.00000	0.00000	100.10078			0.00	0	0	
Total DVC004 SPOT									0.00	0	0	
Total For DVC004									0.00	0	0	
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.10379			0.00	0	0	
Total DVC005 SPOT									0.00	0	0	
Total For DVC005									0.00	0	0	
DVC00 On 29/06/2015 Spot Bond			100.00000	48.86817	100.00000	48.71393			0.00	0	0	
Total DVC006 SPOT									0.00	0	0	
Total For DVC006									0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.76291			0.00	0	0	

Contract 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	100.21606			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			8.26500	130.22137	8.26500	130.19224		176,871,000,000.00	21,400,000	2,021,400,000	
Total E170 SPOT								176,871,000,000.00	21,400,000	2,021,400,000	
Total For E170								176,871,000,000.00	21,400,000	2,021,400,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.26434		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC01 SPOT								0.00	0	0	
Total For EFC01								0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC02 SPOT								0.00	0	0	
Total For EFC02								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EL15 On 29/06/2015 Spot Bond			0.10000	102.89839	0.10000	134.13303		2,000,000,000.00	20,000,000	2,000,000,000	
Total EL15 SPOT								2,000,000,000.00	20,000,000	2,000,000,000	
Total For EL15								2,000,000,000.00	20,000,000	2,000,000,000	
EL28 On 02/05/2028 Spot Bond			1.92000	123.35416	1.92000	123.29480		0.00	0	8,230,000,000	
Total EL28 SPOT								0.00	0	8,230,000,000	
Total For EL28								0.00	0	8,230,000,000	
EL29 On 19/11/2029 Spot Bond			1.93000	110.79939	1.93000	110.74605		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			2.07500	109.93910	2.07500	109.88563		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	101.42846	2.10000	101.37914		6,510,000,000,000.00	3,100,000,000	45,100,000,000	

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										6,510,000,000,000.00	3,100,000,000	45,100,000,000
Total For EL31										6,510,000,000,000.00	3,100,000,000	45,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.87500	107.55040	9.87500	107.52176				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			9.72500	108.04607	9.72500	108.01819				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			10.12000	101.12736	10.12000	101.10023				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			10.48500	91.51016	10.48500	95.07515				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			10.64500	102.33730	10.64500	102.21303				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	100.83143				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.61972				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.30530				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	100.94765				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	100.74021				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	100.74586				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205L On 10/09/2014 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	80.12757	100.00000	79.95781				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	89.24205	100.00000	89.02439				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	97.33333	100.00000	97.07447				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	56.69013	100.00000	56.51314				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	130.03750	3.00000	129.97112				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			11.53500	101.27377	11.53500	101.24240				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.21068				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.45889				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.18321				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			10.13000	97.40439	10.13000	97.37810				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	99.91937				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	100.69509				0.00	0	0

Contract 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	100.95698				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	100.88297				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	100.85894				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	100.97402				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	100.94343				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	100.82028				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	100.84315				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	100.79686				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	100.83073				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	100.79009				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	100.81831				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			6.93500	103.48641	6.93500	103.46714				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			7.89000	106.19302	7.89000	106.17057		4,783,405,602,000.00	606,261,800	7,169,180,900	
Total ES18 SPOT								4,783,405,602,000.00	606,261,800	7,169,180,900	
Total For ES18								4,783,405,602,000.00	606,261,800	7,169,180,900	
ES23 On 25/01/2023 Spot Bond			8.68000	112.18793	8.68000	112.16159		1,072,113,672,000.00	123,515,400	3,205,073,600	
Total ES23 SPOT								1,072,113,672,000.00	123,515,400	3,205,073,600	
Total For ES23								1,072,113,672,000.00	123,515,400	3,205,073,600	
ES26 On 02/04/2026 Spot Bond			8.93000	94.14599	8.93000	94.12352		3,274,611,354,000.00	366,697,800	4,381,137,100	
Total ES26 SPOT								3,274,611,354,000.00	366,697,800	4,381,137,100	
Total For ES26								3,274,611,354,000.00	366,697,800	4,381,137,100	
ES33 On 15/09/2033 Spot Bond			9.65000	83.54565	9.68500	83.26566		4,466,838,320,000.00	462,884,800	115,238,542,400	
Total ES33 SPOT								4,466,838,320,000.00	462,884,800	115,238,542,400	
Total For ES33								4,466,838,320,000.00	462,884,800	115,238,542,400	
ES42 On 25/04/2042 Spot Bond			9.87000	88.60361	9.87000	88.58029		19,740,000,000,000.00	2,000,000,000	12,000,000,000	
Total ES42 SPOT								19,740,000,000,000.00	2,000,000,000	12,000,000,000	
Total For ES42								19,740,000,000,000.00	2,000,000,000	12,000,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.86556		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	100.89392		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	100.71687		0.00	0	0	
Total FIFB01 SPOT								0.00	0	0	
Total For FIFB01								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.48059		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.07486		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	100.60396		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	99.84637		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC09 SPOT										0.00	0	0
Total For FIFC09										0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	102.04058				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	11.85371	100.00000	11.82500				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	11.53572	100.00000	11.50777				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.24783				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.25782				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.27772				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.29752				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			6.77500	103.04634	6.77500	103.02749				0.00	0	901,700,000
Total FRB03 SPOT										0.00	0	901,700,000
Total For FRB03										0.00	0	901,700,000
FRB05 On 21/12/2018 Spot Bond			9.55000	96.47632	9.55000	96.45173				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.35703				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.35696				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	101.40655				0.00	0	0

Contract 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	104.00778			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.61804			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.62863			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.47500	97.58347	10.47500	98.45035			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.35000	102.55102	11.35000	102.52009			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	98.75120			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			2.16000	130.09643	2.16000	130.90519			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			2.06000	129.71774	2.06000	274.50151		206,000,000,000.00	100,000,000	100,000,000	
Total FRBI23 SPOT								206,000,000,000.00	100,000,000	100,000,000	
Total For FRBI23								206,000,000,000.00	100,000,000	100,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.25000	104.04229	2.25000	110.54186		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			2.47000	102.15922	2.47000	157.52093		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			2.28000	118.51144	2.28000	212.35581		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			7.78500	110.39283	7.78500	110.36992		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.89200	61.42237	7.89200	60.75178				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			9.47300	39.27486	9.47300	38.36705				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	37.99051	9.71000	37.06985				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	62.91635	100.00000	62.79698				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	59.99914	100.00000	59.88531				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 24/02/2017 Spot Bond					100.00000	0.00000	101.10105			0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond					100.00000	0.00000	101.07091			0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC10 On 24/02/2017 Spot Bond					100.00000	0.00000	101.07091			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	100.72817			0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 24/02/2017 Spot Bond					100.00000	0.00000	101.05301			0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC10 On 20/06/2017 Spot Bond					100.00000	0.00000	100.25102			0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 15/06/2016 Spot Bond					100.00000	0.00000	100.36255			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.21617				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23817				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.22780	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.22780	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	100.35731				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23443				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22310				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.25438				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.18304	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.24547				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	100.30377				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.29466				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	13.95889	100.09221	13.92505				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	100.20858				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	110.30482				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	100.24968				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	100.28024				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	100.98608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC148:On 20/09/2015 Spot Bond				100.00000	0.00000	103.64416				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149:On 20/09/2017 Spot Bond				100.00000	0.00000	100.23271				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150:On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151:On 20/12/2017 Spot Bond				100.00000	0.00000	100.23542				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152:On 20/12/2017 Spot Bond				100.00000	0.00000	100.21424				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153:On 20/12/2017 Spot Bond				100.00000	0.00000	100.21861				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				100.00000	0.00000	100.28814				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				100.00000	0.00000	100.21465				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	57.87063	13.22500	57.85017				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				100.00000	0.00000	100.20196				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				100.00000	0.00000	100.20222				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				100.00000	0.00000	100.30193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				100.00000	0.00000	100.21174				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.49500	95.18978	3.49500	98.43011				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	100.22125				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	100.22125				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	102.83668				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	100.00000				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	98.27747				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	97.69362				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	100.20804				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	100.20301				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	101.38119				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	100.23890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	100.99786				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	101.36640				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	101.48806				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.27509				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.21650				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.27483				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	100.20064				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	101.29459				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.21861				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	100.21861				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	100.24775				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	99.96243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96021				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.57422				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	101.57422				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	100.23127				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	101.56216				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	101.55544				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	101.54319				0.00	3,600,000,000	1,800,000,000
Total FRC198 SPOT										0.00	3,600,000,000	1,800,000,000
Total For FRC198										0.00	3,600,000,000	1,800,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.54762				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	101.58155				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.43011				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.58155				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.42405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	101.20139				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.31299	8.75000	101.30205				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	100.20252				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	101.59522				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC29 On 20/06/2015 Spot Bond				100.00000	0.00000	100.23347				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	100.23217				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	100.44585				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	101.35527				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			3.40000	118.86864	3.40000	120.42940				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	100.23645				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.23886				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			3.38000	109.31125	3.38000	120.59054				0.00	0	0

Contract 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			1.56000	99.65500	1.56000	126.32948				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			3.40000	106.49331	3.40000	120.42940				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			2.54000	103.29249	2.54000	125.81614				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			2.61000	104.11849	2.61000	131.17163				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.52737				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	94.96044				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	100.39813				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	100.40510				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.20536				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.23488				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.34259				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.27443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.26429				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22468				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.37023				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22441				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.11807				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	91.59735				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	91.20598				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.23894				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	9.31985	100.00000	9.29727				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	22.55439	100.00000	22.49975				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			4.68000	147.94927	4.68000	147.86716				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	101.63945				0.00	0	0

Contract 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	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.31751				0.00	11,800,000,000	5,900,000,000
Total FRJ15 SPOT										0.00	11,800,000,000	5,900,000,000
Total For FRJ15										0.00	11,800,000,000	5,900,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	103.17454				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.28757				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	102.69263				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.32036				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.18379				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.16814				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.18800	81.72968	2.18800	96.97398				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.44000	100.33699	2.44000	132.21769				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.31902				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.96153	10.38000	101.93283				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.96153	10.38000	101.93283				0.00	0	0

Contract 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	103.79000				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	101.02850				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	101.43677				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			2.58000	98.35843	2.58000	106.77410				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			2.59000	202.87361	2.59000	203.00235				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			2.55000	107.35054	2.55000	107.34719				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	99.95426				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			2.62000	201.99948	2.62000	202.12415				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.57803				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			2.35000	109.22739	2.35000	109.50914				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.64000	105.05745	2.64000	105.63905				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 07/12/2023 Spot Bond			2.57000	124.76722	2.57000	264.02186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.07000	129.61844	2.07000	274.29130				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.79000	122.70173	2.79000	259.64951				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			2.53000	102.65523	2.53000	127.67370				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	101.27080				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			2.06000	131.85863	2.06000	127.76473				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.48880				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	101.73753				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.16261				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			2.42000	106.73821	2.42000	106.68530				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	17.77200	104.97509	17.72703				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.67854	101.07593	21.62552				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	14.51879	100.44759	14.48347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.18450	100.76967	20.13526				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			2.11000	114.90855	2.11000	114.85263				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			2.21000	98.86151	2.21000	110.95801				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	98.47426				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			2.24000	98.58335	2.24000	110.64573				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	100.76004				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			2.27000	127.65134	2.27000	342.25116				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.13537				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.07130				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	101.02025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.70965			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	100.61255			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	101.71926			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			5.78000	103.23642	5.78000	103.22023		173,400,000,000,000.00	30,000,000,000	24,695,000,000	
Total FRX14 SPOT								'3,400,000,000,000.00	30,000,000,000	24,695,000,000	
Total For FRX14								'3,400,000,000,000.00	30,000,000,000	24,695,000,000	
FRX15 On 14/03/2015 Spot Bond			6.73500	103.93699	6.73500	103.91829		0.00	0	100,000,000	
Total FRX15 SPOT								0.00	0	100,000,000	
Total For FRX15								0.00	0	100,000,000	
FRX16 On 15/09/2016 Spot Bond			7.65500	103.01800	7.65500	102.99698		0.00	0	0	
Total FRX16 SPOT								0.00	0	0	
Total For FRX16								0.00	0	0	
FRX17 On 15/09/2017 Spot Bond			8.03500	103.76609	8.03500	103.74388		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			8.26000	109.37077	8.26000	109.34659		0.00	0	0	
Total FRX18 SPOT								0.00	0	0	
Total For FRX18								0.00	0	0	
FRX19 On 15/11/2019 Spot Bond			8.79500	101.99406	8.79500	101.97021		358,836,000,000.00	40,800,000	1,291,300,000	
Total FRX19 SPOT								358,836,000,000.00	40,800,000	1,291,300,000	
Total For FRX19								358,836,000,000.00	40,800,000	1,291,300,000	
FRX20 On 01/10/2020 Spot Bond			8.98500	101.04590	8.98500	101.02163		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			9.57000	92.01197	9.57000	91.98860		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			9.69000	107.47079	9.69000	107.44301		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.00000	98.07232	10.00000	98.81949			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.28500	97.19322	10.28500	97.16630		411,400,000,000.00		40,000,000	20,000,000
Total FRX31 SPOT								411,400,000,000.00		40,000,000	20,000,000
Total For FRX31								411,400,000,000.00		40,000,000	20,000,000
FRX45 On 14/04/2045 Spot Bond			10.51000	78.81765	10.51000	78.79560			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.17578			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.18255			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.18524			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.19194			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.20268			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	100.21074			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.24556			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.69481			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.73154				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	100.76480				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	100.77262				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	100.79480				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	100.82812				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	100.85587				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	100.97785				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	101.91238				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	99.80335				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			9.38500	102.31204	9.38500	102.28640				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.91671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.54383				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	101.23502				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	101.26189				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	101.31381				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	101.37825				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.46769				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	100.42428				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.72273				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.50438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.57632				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	101.71016				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.38003				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	100.84576				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.11608				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	475,600,000
Total GRX01U SPOT										0.00	0	475,600,000
Total For GRX01U										0.00	0	475,600,000
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	100.62854				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	100.07075				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	100.14897				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	101.61328				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.79449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.33882				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.16867				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	101.18345				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	101.08403				0.00	0	0
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.86905				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	101.40784				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.15193	102.33509	8.15193	99.53580				0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B9 SPOT										0.00	0	60,000,000
Total For HMS1B9										0.00	0	60,000,000
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.47374				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			8.50459	102.40104	8.50459	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.55845				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			8.95477	102.48907	8.95477	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.66196				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	101.54521				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.70160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.76371			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	100.89989			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	103.63791	9.89000	103.61027			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.35500	110.60139	8.35500	110.57639		506,313,000,000.00		60,600,000	428,500,000
Total HWAY20 SPOT								506,313,000,000.00		60,600,000	428,500,000
Total For HWAY20								506,313,000,000.00		60,600,000	428,500,000
HWAY2 On 07/12/2023 Spot Bond			1.86000	131.72297	1.86000	278.74638			0.00	0	9,762,500,000
Total HWAY23 SPOT									0.00	0	9,762,500,000
Total For HWAY23									0.00	0	9,762,500,000
HWAY2 On 07/12/2024 Spot Bond			1.87000	134.62503	1.87000	284.88754			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.64500	100.36552	9.64500	100.33941		587,380,500,000.00		60,900,000	3,168,580,000
Total HWAY34 SPOT								587,380,500,000.00		60,900,000	3,168,580,000
Total For HWAY34								587,380,500,000.00		60,900,000	3,168,580,000
HWAY3 On 31/07/2035 Spot Bond			9.66500	100.13638	9.66500	100.11028			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	51.82470	100.00000	51.69915			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	13.45437	100.00000	13.42177			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	97.15303	100.00000	96.80851			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	43.63327	100.00000	43.52641			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.50435	100.00000	21.45169			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	14.86112	100.00000	14.82511			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	54.99835	100.00000	54.86512			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			1.60000	117.58382	1.60000	117.52817			0.00	0	74,832,900,000
Total I2025 SPOT									0.00	0	74,832,900,000
Total For I2025									0.00	0	74,832,900,000
I2038 On 31/01/2038 Spot Bond			1.82000	122.56878	1.82000	122.51003		7,098,000,000,000.00	3,900,000,000	58,881,000,000	
Total I2038 SPOT								7,098,000,000,000.00	3,900,000,000	58,881,000,000	
Total For I2038								7,098,000,000,000.00	3,900,000,000	58,881,000,000	
I2046 On 31/03/2046 Spot Bond			1.91000	121.31276	1.91000	121.25438			0.00	0	44,202,000,000
Total I2046 SPOT									0.00	0	44,202,000,000
Total For I2046									0.00	0	44,202,000,000
I2050 On 31/12/2050 Spot Bond			2.00000	126.67616	2.00000	126.61492		19,623,080,000,000.00	9,811,540,000	28,592,061,200	
Total I2050 SPOT								19,623,080,000,000.00	9,811,540,000	28,592,061,200	
Total For I2050								19,623,080,000,000.00	9,811,540,000	28,592,061,200	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.40000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.67500	104.88433	7.67500	104.86287		25,174,000,000,000.00	3,280,000,000	1,640,000,000	
Total IBL11 SPOT								25,174,000,000,000.00	3,280,000,000	1,640,000,000	
Total For IBL11								25,174,000,000,000.00	3,280,000,000	1,640,000,000	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.96566			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	101.10035			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.17500	104.85481	8.17500	104.83198		6,948,750,000,000.00	850,000,000	525,000,000	

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 IBL21 SPOT									6,948,750,000,000.00	850,000,000	525,000,000
Total For IBL21									6,948,750,000,000.00	850,000,000	525,000,000
IBL22 On 15/03/2018 Spot Bond			8.28500	108.25468	8.28500	108.23081			0.00	0	150,000,000
Total IBL22 SPOT									0.00	0	150,000,000
Total For IBL22									0.00	0	150,000,000
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.79748			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			4.53000	118.71950	4.53000	118.65389			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			7.99500	103.55213	7.99500	103.52971			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.04101			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.10191			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			1.38000	102.62593	1.38000	129.47495			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			2.13000	105.46628	2.13000	131.17127			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.34483			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	101.19721			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.40500	103.27159	8.40500	103.24836			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.66375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.86382			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	100.87299			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.98000	96.66842	8.98000	96.64522			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			9.45500	93.99825	9.45500	93.97427		178,699,500,000.00		18,900,000	19,100,000
Total IBL46 SPOT								178,699,500,000.00		18,900,000	19,100,000
Total For IBL46								178,699,500,000.00		18,900,000	19,100,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.60689			0.00	0	50,000,000
Total IBL48 SPOT									0.00	0	50,000,000
Total For IBL48									0.00	0	50,000,000
IBL49 On 02/04/2018 Spot Bond			8.48500	98.15247	8.48500	98.13018			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.50500	101.91482	9.50500	101.86391			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	101.12545			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	101.15871			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			7.93500	101.72270	7.93500	101.70083			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			8.76000	101.17934	8.76000	101.15537			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.28310			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.88478				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			8.05500	104.31116	8.05500	104.28841				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			8.72000	105.22459	8.72000	105.19978				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			9.88000	106.06821	9.88000	106.03995				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	99.99987				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	101.23701				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	0.00446	100.00000	0.00445				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.26574				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.32227				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			9.12500	97.87001	9.12500	97.84615				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	100.98987	5.00000	100.97625				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.98987	5.00000	100.97625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.08135	5.00000	102.06743			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	100.98987	5.00000	100.97625			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.18000	4.00000	101.16911			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	100.61177			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	100.57447			0.00	0	0
Total IDW002 SPOT									0.00	0	0
Total For IDW002									0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	100.00000			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	108.32734	9.20000	108.30073			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.00005			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.00005			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	100.95704			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.60019	100.00000	7.58178			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	101.24231			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	101.01032				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	100.88604				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			9.67500	102.06917	9.67500	102.04297				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	100.63217				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.33801				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.77227				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	68.64170	100.00000	68.64170				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	97.59358	100.00000	97.33333				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	81.18340	100.00000	99.72678				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	99.57583	100.00000	99.30887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN428U SPOT									0.00	0	0
Total For IN428U									0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	97.73669	100.00000	97.47949			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	95.97207	100.00000	95.72408			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	94.26264	100.00000	94.02340			0.00	0	0
Total IN431U SPOT									0.00	0	0
Total For IN431U									0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	96.77419	100.00000	97.43400			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	92.97710	100.00000	92.27273			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	88.26087	100.00000	87.62590			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	84.00000	100.00000	83.42465			0.00	0	0
Total IN435U SPOT									0.00	0	0
Total For IN435U									0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	99.14530	100.00000	98.30508			0.00	0	0
Total IN436U SPOT									0.00	0	0
Total For IN436U									0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	94.95162	100.00000	94.19200			0.00	0	0
Total IN437U SPOT									0.00	0	0
Total For IN437U									0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.90000	97.13453	5.90000	99.90311			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			5.90000	99.88698	5.90000	99.79030			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			5.90000	99.66170	5.90000	99.56546			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.00000	99.42795	6.00000	99.33054				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			6.00000	99.31432	6.00000	99.21714				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	99.07279	6.10000	98.97446				0.00	0	0
Total INA435 SPOT										0.00	0	0
Total For INA435										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.10000	98.84366	6.10000	98.74579				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	99.99975				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			11.16748	101.44719	11.16748	100.85721				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			11.16748	99.77479	11.16748	99.84561				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	100.16061				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	100.56179				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.15779				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.56762	6.50000	101.54987				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.22785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99996				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	89.70229				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.24914				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.41279				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.15450				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	101.64596				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.16824				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.16691				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.26454				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	100.96135				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	100.84326				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	100.73472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.72617				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	100.55586				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	101.70445				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	101.31308				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.59671				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.56548				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	101.02370				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	97.75260				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333				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	99.18478	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 IPC02U SPOT									0.00	0	0
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.51384			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	101.54533			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.56637			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			8.68500	102.15562	8.68500	102.13190			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	101.25348			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			9.67500	99.54228	9.67500	99.51673			0.00	0	1,000,000,000
Total IPL10 SPOT									0.00	0	1,000,000,000
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.29403			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			8.88500	104.97208	8.88500	104.94728		146,602,500,000.00		16,500,000	16,900,000
Total IPL6 SPOT								146,602,500,000.00		16,500,000	16,900,000
Total For IPL6								146,602,500,000.00		16,500,000	16,900,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.86787			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	99.80304			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.14316			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	100.86777			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.16386				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			8.85500	101.80071	8.85500	101.77661				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.03783				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.56091				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			3.22000	98.00563	3.22000	121.88865				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	137.88301	3.65000	137.81020				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.95678				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	101.81302				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.70456				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.40831				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.06304				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			3.60000	96.68661	3.60000	97.47940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.60000	96.60601	3.60000	103.16978			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.45424			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.12773			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.33801			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			10.60000	111.94044	10.60000	111.90902			0.00	0	2,760,000,000
Total IV08 SPOT									0.00	0	2,760,000,000
Total For IV08									0.00	0	2,760,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.59009			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65000	137.88301	3.65000	137.81020			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	99.45504	100.00000	99.18479			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	99.04334	100.00000	98.77922		80,000,000,000,000.00	0.00	800,000,000	800,000,000
Total IV428U SPOT								80,000,000,000,000.00	0.00	800,000,000	800,000,000
Total For IV428U								80,000,000,000,000.00	0.00	800,000,000	800,000,000
IV429U On 17/07/2014 Spot Bond			100.00000	97.23155	100.00000	96.97701			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	95.47737	100.00000	95.23193			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	96.66072	100.00000	95.89961			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV432U SPOT										0.00	0	0
Total For IV432U										0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	91.57895	100.00000	90.89552				0.00	0	0
Total IV433U SPOT										0.00	0	0
Total For IV433U										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	97.95918	100.00000	98.75676				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.60619				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	101.31907				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	100.72905				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA426 On 26/06/2014 Spot Bond			5.90000	97.13454	5.90000	97.13454				0.00	0	0
Total IVA426 SPOT										0.00	0	0
Total For IVA426										0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.90000	99.96768	5.90000	99.87085				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			5.90000	99.85473	5.90000	99.75812				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			5.90000	99.74204	5.90000	99.64564				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			6.00000	99.39546	6.00000	99.29811				0.00	0	0
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.10000	98.92537	6.10000	98.82734				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.10000	98.81102	6.10000	98.71321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.04754				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.25414				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	101.62261				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	99.92861				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	100.90145				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	100.76157				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.83530				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.55810				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.54543				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.55595				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.57699				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.48230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.39842				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	101.24541				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.22144				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	100.89795				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	100.64056				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	100.63392				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.94156				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	99.84878				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	101.30095				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	101.11032				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.20516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	61.16203	100.00000	61.01385				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	101.27183				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	64.45583	100.00000	64.29797				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	102.04401				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	23.16424	100.00000	23.10812				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.62460				0.00	60,000,000	80,000,000
Total JDG04 SPOT										0.00	60,000,000	80,000,000
Total For JDG04										0.00	60,000,000	80,000,000
JDG07L On 14/11/2014 Spot Bond			100.00000	89.32039	100.00000	89.10412				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	87.72222	100.00000	87.51677				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	63.29853	100.00000	63.14351				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	71.52499	100.00000	71.38929				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	62.68337	100.00000	62.53152				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	56.42850	100.00000	56.29180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.35032				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.36361				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.10592				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2014 Spot Bond			100.00000	90.19608	100.00000	89.90228				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	102.75236				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	101.46575				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			8.72000	139.49029	8.72000	139.45793				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.42874				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.22888				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	100.66454				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	100.65294				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.23005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.98500	99.39971	8.98500	99.37558			399,832,500,000.00	44,500,000	1,415,300,000
Total LGL02 SPOT									399,832,500,000.00	44,500,000	1,415,300,000
Total For LGL02									399,832,500,000.00	44,500,000	1,415,300,000
LGL03 On 03/04/2018 Spot Bond			9.13500	71.49235	9.13500	97.14734			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			9.60500	101.44726	9.60500	101.42098			129,667,500,000.00	13,500,000	13,800,000
Total LGL04 SPOT									129,667,500,000.00	13,500,000	13,800,000
Total For LGL04									129,667,500,000.00	13,500,000	13,800,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.49852			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			10.67500	100.54678	10.67500	100.51822			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	100.54393			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	100.82707			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	100.88204			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	100.94791			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.37842			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.82842			0.00	600,000,000	600,000,000
Total MAQ050 SPOT									0.00	600,000,000	600,000,000
Total For MAQ050									0.00	600,000,000	600,000,000
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.24625			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.59751				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.14129				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	98.86286				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	69.12879	100.00000	68.99811				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	89.32039	100.00000	89.10412				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.13579				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.12181				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	83.44671	100.00000	83.25792				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	92.87532	100.00000	92.63959				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total MAQ25U SPOT										0.00	0	0
Total For MAQ25U										0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	94.07216	100.00000	93.83033				0.00	0	0
Total MAQ26U SPOT										0.00	0	0
Total For MAQ26U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.54819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	99.96860				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.41699				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	100.54274				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	100.98066				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	100.29320				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	100.34298				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.65264				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.83482				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	100.98627				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.30716				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	101.39833				0.00	2,500,000,000	1,500,000,000
Total MBF039 SPOT										0.00	2,500,000,000	1,500,000,000
Total For MBF039										0.00	2,500,000,000	1,500,000,000
MBP22 On 09/09/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0

Contract 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	61.49529	100.00000	61.34632			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	21.43435	100.00000	21.38242			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	52.32995	100.00000	52.20318			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			8.90000	102.36979	8.90000	102.34544			0.00	0	120,100,000
Total MBSA01 SPOT									0.00	0	120,100,000
Total For MBSA01									0.00	0	120,100,000
MBSA0 On 15/04/2019 Spot Bond			8.79000	102.29195	8.79000	102.26790			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.36393			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.33877			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.44013			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.55747			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	101.56856			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	101.62394			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	103.30426			0.00	0	0

Contract 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	103.47159			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			8.22000	102.77022	8.22000	102.74761			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			8.97000	101.24742	8.97000	101.22288			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			9.80000	100.99045	9.80000	100.96376			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			6.44500	101.62818	6.44500	101.61075			0.00	0	0
Total MET01 SPOT									0.00	0	0
Total For MET01									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.18387			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.19061			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			9.80500	102.10442	9.80500	102.07755			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			7.69000	103.39171	7.69000	103.37051		119,964,000,000.00	15,600,000	5,005,600,000	
Total MGL01 SPOT								119,964,000,000.00	15,600,000	5,005,600,000	
Total For MGL01								119,964,000,000.00	15,600,000	5,005,600,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.63482			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			9.14500	99.82697	9.14500	99.80258			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.25751			0.00	0	0

Contract 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			9.67500	105.56810	9.67500	104.73625			387,000,000,000.00	40,000,000	420,000,000
Total MMIG02 SPOT									387,000,000,000.00	40,000,000	420,000,000
Total For MMIG02									387,000,000,000.00	40,000,000	420,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	14.12312	100.00000	14.08891			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	100.60963			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			8.84500	99.79817	8.84500	99.77458			183,976,000,000.00	20,800,000	81,000,000
Total MQB02 SPOT									183,976,000,000.00	20,800,000	81,000,000
Total For MQB02									183,976,000,000.00	20,800,000	81,000,000
MTN02 On 13/07/2014 Spot Bond			5.93000	104.89051	5.93000	104.87350			0.00	0	600,000
Total MTN02 SPOT									0.00	0	600,000
Total For MTN02									0.00	0	600,000
MTN03 On 13/07/2015 Spot Bond			7.77500	105.90901	7.77500	105.88669			0.00	0	90,000,000
Total MTN03 SPOT									0.00	0	90,000,000
Total For MTN03									0.00	0	90,000,000
MTN04 On 13/07/2017 Spot Bond			8.78500	108.23682	8.78500	108.21112			0.00	0	500,200,000
Total MTN04 SPOT									0.00	0	500,200,000
Total For MTN04									0.00	0	500,200,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.61940	100.89771	6.60324			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	6.70687	100.61875	6.69053			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	100.89842				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	100.91114				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	100.91735				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	100.99409				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	101.08332				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	0.42444	100.00000	0.42341				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	0.42444	100.00000	0.42341				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			9.24500	95.28858	9.24500	95.26518				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			7.62500	101.64602	7.62500	101.62501				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			9.32500	98.88775	9.32500	98.86327		5,595,000,000,000.00		600,000,000	600,000,000	
Total NBK11A SPOT								5,595,000,000,000.00		600,000,000	600,000,000	
Total For NBK11A								5,595,000,000,000.00		600,000,000	600,000,000	
NBK11£ On 27/10/2014 Spot Bond				100.00000	0.00000	101.35588				0.00	965,600,000	455,200,000

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 NBK11B SPOT									0.00	965,600,000	455,200,000
Total For NBK11B									0.00	965,600,000	455,200,000
NBK12/On 19/03/2021 Spot Bond			9.12500	103.88506	9.12500	103.85987			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	100.82960			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			9.58000	103.65686	9.58000	103.63051			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.09338			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/On 25/06/2021 Spot Bond			9.29000	100.12481	9.29000	100.09984		469,145,000,000,000.00	50,500,000,000	50,000,000,000	
Total NBK14A SPOT								9,145,000,000,000.00	50,500,000,000	50,000,000,000	
Total For NBK14A								9,145,000,000,000.00	50,500,000,000	50,000,000,000	
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.91232		0.00	16,000,000,000	8,000,000,000	
Total NBK14B SPOT								0.00	16,000,000,000	8,000,000,000	
Total For NBK14B								0.00	16,000,000,000	8,000,000,000	
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.14423		0.00	0	0	
Total NBK15B SPOT								0.00	0	0	
Total For NBK15B								0.00	0	0	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.47729		0.00	0	2,550,000,000	
Total NBK16B SPOT								0.00	0	2,550,000,000	
Total For NBK16B								0.00	0	2,550,000,000	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.75984		0.00	0	0	
Total NBK17B SPOT								0.00	0	0	
Total For NBK17B								0.00	0	0	
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.17755		0.00	0	350,000,000	
Total NBK18B SPOT								0.00	0	350,000,000	
Total For NBK18B								0.00	0	350,000,000	
NBK19I On 26/06/2017 Spot Bond			100.00000	16.08369	100.00000	16.03347		060,000,000,000,000.00	80,600,000,000	80,600,000,000	
Total NBK19B SPOT								9,000,000,000,000.00	80,600,000,000	80,600,000,000	
Total For NBK19B								9,000,000,000,000.00	80,600,000,000	80,600,000,000	
NBK20I On 25/06/2021 Spot Bond			100.00000	8.59756	100.00000	8.57042		500,000,000,000,000.00	65,000,000,000	65,000,000,000	

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 NBK20B SPOT									10,000,000,000,000.00	65,000,000,000	65,000,000,000
Total For NBK20B									10,000,000,000,000.00	65,000,000,000	65,000,000,000
NBK2A On 15/09/2015 Spot Bond			7.37500	106.67511	7.37500	106.65413			0.00	0	1,660,100,000
Total NBK2A SPOT									0.00	0	1,660,100,000
Total For NBK2A									0.00	0	1,660,100,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.83866			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			8.80000	114.10790	8.80000	114.08121			183,040,000,000.00	20,800,000	431,200,000
Total NBK3A SPOT									183,040,000,000.00	20,800,000	431,200,000
Total For NBK3A									183,040,000,000.00	20,800,000	431,200,000
NBK4 On 28/10/2024 Spot Bond			10.89500	34.37461	10.89500	34.36488			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			7.57500	103.51493	7.57500	103.49390			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	101.42665			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.50177			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.92500	104.79681	7.92500	104.77468			39,625,000,000.00	5,000,000	435,200,000
Total NBK9A SPOT									39,625,000,000.00	5,000,000	435,200,000
Total For NBK9A									39,625,000,000.00	5,000,000	435,200,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.13499			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.51591				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	101.05936				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	99.85783				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.62481				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.58840				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.42794				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.55768				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	101.34371				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	101.46057				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	101.27069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.70311				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	86.68176				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	100.25549				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.97037				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.19932				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.18857				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	99.82200				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.18196				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.17968				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.17955				0.00	800,000,000	400,000,000
Total NCLN80 SPOT										0.00	800,000,000	400,000,000
Total For NCLN80										0.00	800,000,000	400,000,000
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.16031				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.20804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.06500	103.84590	10.06500	106.44486			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.20672			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.10000	102.58614	10.10000	105.21403			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.20804			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.18632			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.18651			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			8.62500	105.16862	8.62500	105.14449		1,725,000,000,000.00	200,000,000	100,000,000	
Total NED11 SPOT								1,725,000,000,000.00	200,000,000	100,000,000	
Total For NED11								1,725,000,000,000.00	200,000,000	100,000,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.53028		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	100.74354		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			10.18000	105.24083	10.18000	104.12488		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	101.87852		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	99.88724		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.23500	111.01915	12.23500	110.98333				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	111.07338				0.00	0	8,500,000,000
Total NEDH1B SPOT										0.00	0	8,500,000,000
Total For NEDH1B										0.00	0	8,500,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.66147				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.07000	166.20493	2.07000	166.12422				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			8.85500	106.35413	8.85500	106.32868				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.35438				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	100.33934				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			9.48500	105.24030	9.48500	105.35017				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	100.75610				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	100.94393				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	100.71382				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	100.74029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72443				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			9.68500	105.24013	9.68500	106.31994				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.74035				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	100.75615				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	100.74558				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			9.88500	105.24012	9.88500	105.34576				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	100.77737				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	100.76672				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	100.77201				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	100.96708				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	100.90282				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	100.78786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.66000	113.96337	8.66000	113.93698				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.07500	120.31792	9.07500	120.28891				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			1.96500	172.55014	1.96500	172.46684				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			9.44000	122.90943	9.44000	122.87846				0.00	0	0
Total NRA028 SPOT										0.00	0	0
Total For NRA028										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.30355				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	101.19197				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	101.91182				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.14231				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	100.65898				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	100.68197				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	100.76895				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.95835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13L On 28/05/2020 Spot Bond			100.00000	16.96925	100.00000	16.92815			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	44.10803	100.00000	44.00001			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.90500	104.07238	6.90500	104.05307		356,988,500,000.00	51,700,000	52,100,000	
Total OML01 SPOT								356,988,500,000.00	51,700,000	52,100,000	
Total For OML01								356,988,500,000.00	51,700,000	52,100,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.59979	100.00000	15.56200		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	0.00000	99.37000		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	66.27127	100.00000	66.10897		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	0.00000	100.88568		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	0.00000	101.23623		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	0.00000	100.50655		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	0.00000	100.44131		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	0.00000	100.00000		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	0.00000	100.50421		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	100.37155			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.16097			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.19473			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	101.20992			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	101.24368			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	101.38877			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	101.42250			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	101.31662			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			6.67500	105.28666	6.67500	105.26767			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			6.30000	98.70520	6.30000	98.68839			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.14000	40.03677	8.14000	40.02804			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			6.68500	111.71052	6.67500	111.70267		300,056,290,994,000.00	344,062,272,400	1,467,309,330,000	

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 R157 SPOT									10,056,290,994,000.00	344,062,272,400	467,309,330,000
Total For R157									10,056,290,994,000.00	344,062,272,400	467,309,330,000
R158 On 15/09/2015 Spot Bond			6.67500	111.72261	6.67500	111.70267			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			6.57500	92.49157	6.57500	92.47531			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.67500	117.72562	6.67500	117.70461			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			6.50500	86.82727	6.50500	86.81217			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			8.31000	117.08952	8.32000	116.97796			192,958,552,276,000.00	624,904,759,600	725,073,616,000
Total R186 SPOT									12,958,552,276,000.00	624,904,759,600	725,073,616,000
Total For R186									12,958,552,276,000.00	624,904,759,600	725,073,616,000
R187P On 21/12/2026 Spot Bond			8.06000	37.32267	8.06000	37.31461			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			7.98000	34.84624	7.98000	34.83879			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			1.56000	285.39597	1.56000	285.26136			13,297,440,000,000.00	8,524,000,000	26,006,658,800
Total R197 SPOT									13,297,440,000,000.00	8,524,000,000	26,006,658,800
Total For R197									13,297,440,000,000.00	8,524,000,000	26,006,658,800
R201 On 21/12/2014 Spot Bond			5.93500	101.51924	5.93000	101.50553			5,935,000,000,000.00	1,000,000,000	63,300,000,000
Total R201 SPOT									5,935,000,000,000.00	1,000,000,000	63,300,000,000
Total For R201									5,935,000,000,000.00	1,000,000,000	63,300,000,000
R202 On 07/12/2033 Spot Bond			1.79000	228.34389	1.79000	228.23475			1,619,950,000,000.00	905,000,000	150,117,200,000
Total R202 SPOT									1,619,950,000,000.00	905,000,000	150,117,200,000
Total For R202									1,619,950,000,000.00	905,000,000	150,117,200,000
R2023 On 28/02/2023 Spot Bond			8.16500	100.03090	8.18000	99.91877			275,174,825,652,000.00	156,175,728,800	405,619,481,100
Total R2023 SPOT									15,174,825,652,000.00	156,175,728,800	405,619,481,100
Total For R2023									15,174,825,652,000.00	156,175,728,800	405,619,481,100
R203 On 15/09/2017 Spot Bond			7.29000	105.10478	7.28500	105.09866			929,234,748,950,000.00	264,641,255,000	860,422,227,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT									29,234,748,950,000.00	264,641,255,000	360,422,227,500
Total For R203									29,234,748,950,000.00	264,641,255,000	360,422,227,500
R2030 On 31/01/2030 Spot Bond			8.84500	96.25143	8.84500	96.22842			287,857,650,500,000.00	145,602,900,000	421,672,600,000
Total R2030 SPOT									287,857,650,500,000.00	145,602,900,000	421,672,600,000
Total For R2030									287,857,650,500,000.00	145,602,900,000	421,672,600,000
R2032 On 31/03/2032 Spot Bond			8.97500	94.26624	8.97500	95.65068			113,982,500,000,000.00	12,700,000,000	43,700,000,000
Total R2032 SPOT									113,982,500,000,000.00	12,700,000,000	43,700,000,000
Total For R2032									113,982,500,000,000.00	12,700,000,000	43,700,000,000
R2037 On 31/01/2037 Spot Bond			9.07500	98.05024	9.07500	98.02620			088,456,792,280,000.00	119,940,142,400	130,615,000,000
Total R2037 SPOT									88,456,792,280,000.00	119,940,142,400	130,615,000,000
Total For R2037									88,456,792,280,000.00	119,940,142,400	130,615,000,000
R204 On 21/12/2018 Spot Bond			7.55500	101.87748	7.55000	101.87572			998,043,590,049,000.00	264,466,391,800	463,885,572,900
Total R204 SPOT									998,043,590,049,000.00	264,466,391,800	463,885,572,900
Total For R204									998,043,590,049,000.00	264,466,391,800	463,885,572,900
R2048 On 28/02/2048 Spot Bond			9.17000	98.54651	9.17000	98.52251			359,318,878,622,000.00	366,337,936,600	309,367,200,000
Total R2048 SPOT									359,318,878,622,000.00	366,337,936,600	309,367,200,000
Total For R2048									359,318,878,622,000.00	366,337,936,600	309,367,200,000
R207 On 15/01/2020 Spot Bond			7.79500	100.92560	7.80500	100.86063			033,356,586,282,000.00	389,141,319,600	628,260,709,800
Total R207 SPOT									33,356,586,282,000.00	389,141,319,600	628,260,709,800
Total For R207									33,356,586,282,000.00	389,141,319,600	628,260,709,800
R208 On 31/03/2021 Spot Bond			7.96500	95.43080	7.97500	95.36098			723,716,891,801,000.00	216,411,411,400	867,288,958,800
Total R208 SPOT									723,716,891,801,000.00	216,411,411,400	867,288,958,800
Total For R208									723,716,891,801,000.00	216,411,411,400	867,288,958,800
R209 On 31/03/2036 Spot Bond			8.96000	75.80381	8.99500	75.52159			195,906,961,920,000.00	245,078,902,000	498,938,101,000
Total R209 SPOT									195,906,961,920,000.00	245,078,902,000	498,938,101,000
Total For R209									195,906,961,920,000.00	245,078,902,000	498,938,101,000
R210 On 31/03/2028 Spot Bond			1.75000	171.23596	1.75000	171.15430			227,500,000,000.00	130,000,000	29,322,100,000
Total R210 SPOT									227,500,000,000.00	130,000,000	29,322,100,000
Total For R210									227,500,000,000.00	130,000,000	29,322,100,000
R211 On 31/01/2017 Spot Bond			0.68000	131.80506	0.68000	131.74600			686,800,000,000.00	1,010,000,000	78,959,627,300
Total R211 SPOT									686,800,000,000.00	1,010,000,000	78,959,627,300
Total For R211									686,800,000,000.00	1,010,000,000	78,959,627,300
R212 On 31/01/2022 Spot Bond			1.56000	136.41086	1.56000	136.34645			156,000,000,000.00	100,000,000	68,459,597,400
Total R212 SPOT									156,000,000,000.00	100,000,000	68,459,597,400
Total For R212									156,000,000,000.00	100,000,000	68,459,597,400
R213 On 28/02/2031 Spot Bond			8.81500	86.62288	8.84500	86.37348			645,493,003,623,000.00	413,555,644,200	456,211,400,000

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 R213 SPOT									15,493,003,623,000.00	413,555,644,200	456,211,400,000
Total For R213									15,493,003,623,000.00	413,555,644,200	456,211,400,000
R214 On 28/02/2041 Spot Bond			9.08500	76.36508	9.08500	76.34664			986,290,187,893,000.00	438,777,125,800	665,204,600,000
Total R214 SPOT									16,290,187,893,000.00	438,777,125,800	565,204,600,000
Total For R214									16,290,187,893,000.00	438,777,125,800	565,204,600,000
R226C On 15/09/2014 Spot Bond			5.90000	98.78642	5.90000	98.77064			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			6.73500	95.42777	6.73500	95.41059			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.57500	92.49157	6.57500	92.47531			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			6.49500	89.66615	6.49500	89.65057			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			6.50500	86.82727	6.50500	86.81217			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R326C On 21/12/2014 Spot Bond			5.93500	97.26394	5.93500	97.24856			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			6.64500	93.83954	6.64500	93.82278			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			6.51500	90.99047	6.51500	90.97454			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			6.49500	88.15364	6.49500	88.13825			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			6.55500	85.25832	6.55500	85.24329			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			7.26000	80.89715	7.26000	80.88139			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.31000	77.93277	7.31000	77.91749				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			7.55500	74.48251	7.55500	74.46742				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.53500	71.83325	7.53500	71.81873				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			7.51500	69.29157	7.51500	69.27760				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			7.50500	66.81746	7.50500	66.80401				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			7.76500	63.44468	7.76500	63.43148				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			7.74500	61.14966	7.74500	61.13697				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			7.89500	58.28035	7.89500	58.26802				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			7.86500	56.18815	7.86500	56.17631				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			7.83500	54.18673	7.83500	54.17535				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			7.80500	52.27169	7.80500	52.26076				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			7.76500	50.48250	7.76500	50.47200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			7.72500	48.77336	7.72500	48.76327			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			8.26000	44.61111	8.26000	44.60125			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			8.22000	43.01446	8.22000	43.00500			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			8.18000	41.49093	8.18000	41.48184			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
R348C On 21/12/2025 Spot Bond			8.14000	40.03677	8.14000	40.02804			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0
R349C On 21/06/2026 Spot Bond			8.10000	38.64846	8.10000	38.64007			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			8.06000	37.32267	8.06000	37.31461			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			8.02000	36.05625	8.02000	36.04850			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			7.98000	34.84624	7.98000	34.83879			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	101.97115			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	100.81636			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	101.97660			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.80352				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	17.52717	100.00000	17.48471				0.00	0	350,000,000
Total RCSB1U SPOT										0.00	0	350,000,000
Total For RCSB1U										0.00	0	350,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.49510	100.00000	6.47920				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	17.61047	100.00000	17.56780				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.38517				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	100.94310				0.00	1,200,000,000	600,000,000
Total RDFB03 SPOT										0.00	1,200,000,000	600,000,000
Total For RDFB03										0.00	1,200,000,000	600,000,000
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.42453				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.10527				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	100.77299				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	101.39030				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	100.81720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.53249				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.14724				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.42035				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	101.58025				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	101.37940				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	100.65744				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.43502				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.35166				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	190,000,000
Total RP005 SPOT										0.00	0	190,000,000
Total For RP005										0.00	0	190,000,000
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.98649				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.78157				0.00	0	0

Contract 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	101.78157				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.08321				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	100.09312				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	100.56178				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	107.31749	12.35000	107.28197				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.49454				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.18078	100.00000	14.14643				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.98773				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	101.68024				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.52053				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.38449				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.24046				0.00	0	0

Contract 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
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.12607			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.43150	100.00000	2.42568			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	16.53218	100.00000	16.49169			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	24.37467	100.00000	24.31563			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	11.98698	100.00000	11.89815			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	24.33270	100.00000	24.27376			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	101.92916			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	102.62287			0.00	0	780,000,000
Total RPS002 SPOT									0.00	0	780,000,000
Total For RPS002									0.00	0	780,000,000
RW21 On 21/04/2021 Spot Bond			9.27500	105.35771	9.27500	105.33161		121,502,500,000.00		13,100,000	773,300,000
Total RW21 SPOT								121,502,500,000.00		13,100,000	773,300,000
Total For RW21								121,502,500,000.00		13,100,000	773,300,000
RW23 On 10/12/2023 Spot Bond			9.43000	91.63794	9.43000	101.00213		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			9.99500	85.36897	9.99500	102.43767		0.00		0	0
Total RW28 SPOT								0.00		0	0
Total For RW28								0.00		0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.91692			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.92500	107.30856	7.92500	107.28590			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.76883			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			9.33500	101.70951	9.33500	101.68417			0.00	0	750,000,000
Total SBK14 SPOT									0.00	0	750,000,000
Total For SBK14									0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.45071			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.28108			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	101.33320			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.49235			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.46524			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			7.32500	102.94620	7.32500	102.92607		5,860,000,000,000.00	800,000,000	1,420,200,000	
Total SBK7 SPOT								5,860,000,000,000.00	800,000,000	1,420,200,000	
Total For SBK7								5,860,000,000,000.00	800,000,000	1,420,200,000	
SBK9 On 10/04/2018 Spot Bond			9.05000	99.81848	9.05000	99.79435		0.00	0	2,360,100,000	
Total SBK9 SPOT								0.00	0	2,360,100,000	
Total For SBK9								0.00	0	2,360,100,000	
SBN27 On 15/09/2015 Spot Bond			8.13500	109.97846	8.13500	109.95462		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			7.99500	110.14393	7.99500	110.12046		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.92500	110.22680	7.92500	110.20352				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.68500	101.20481	8.68500	101.18142				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.07000	110.05523	8.07000	110.03157				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			8.03500	110.09661	8.03500	110.07304				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.25464				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	100.17160				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	99.94119				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			8.33500	103.98984	8.33500	103.96677				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.57564				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.13994				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.18384				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			9.12500	105.57642	9.12500	105.55068				0.00	0	0

Contract 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										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.97000	101.81004	9.97000	101.78313				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.01011				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.18127				0.00	17,450,000,000	9,450,000,000
Total SBS22 SPOT										0.00	17,450,000,000	9,450,000,000
Total For SBS22										0.00	17,450,000,000	9,450,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.94979				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	103.73211				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.64000	101.80339	8.64000	101.77999			718,848,000,000.00		83,200,000	1,234,200,000
Total SBS25 SPOT									718,848,000,000.00		83,200,000	1,234,200,000
Total For SBS25									718,848,000,000.00		83,200,000	1,234,200,000
SBS26l On 28/02/2017 Spot Bond			100.00000	11.56423	100.00000	11.53835				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			9.72000	106.17002	9.72000	106.14219			194,400,000,000.00		20,000,000	2,520,000,000
Total SBS27 SPOT									194,400,000,000.00		20,000,000	2,520,000,000
Total For SBS27									194,400,000,000.00		20,000,000	2,520,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.42928				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.23000	98.33515	9.23000	98.31091				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.02000	94.90087	9.02000	94.87813				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.33804				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 SBS30 SPOT									0.00	0	200,000,000
Total For SBS30									0.00	0	200,000,000
SBS31 On 27/06/2027 Spot Bond			9.97000	99.16786	9.97000	99.14150			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.67500	95.48017	9.67500	95.45565			0.00	0	200,000
Total SBS4 SPOT									0.00	0	200,000
Total For SBS4									0.00	0	200,000
SBS9 On 07/07/2016 Spot Bond			7.72500	106.59402	7.72500	106.57171		334,492,500,000.00		43,300,000	333,700,000
Total SBS9 SPOT								334,492,500,000.00		43,300,000	333,700,000
Total For SBS9								334,492,500,000.00		43,300,000	333,700,000
SBSI11 On 07/12/2023 Spot Bond			2.10000	129.32107	2.10000	273.66182			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32500	104.01611	1.32500	129.65164			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.69000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.49035			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	13.95288	100.00000	13.91908			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				161.64736	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			1.95000	113.85928	1.95000	127.66102			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.56762	6.50000	101.54987			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.26606			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.00008			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	102.10740			0.00	50,000,000	1,000,000,000
Total SHS04 SPOT									0.00	50,000,000	1,000,000,000
Total For SHS04									0.00	50,000,000	1,000,000,000
SHS05 On 29/06/2017 Spot Bond			9.31500	98.59932	9.31500	98.57479			0.00	0	260,200,000
Total SHS05 SPOT									0.00	0	260,200,000
Total For SHS05									0.00	0	260,200,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.28035			0.00	0	2,480,000
Total SHS06 SPOT									0.00	0	2,480,000
Total For SHS06									0.00	0	2,480,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	99.80723			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.13970			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	100.12794			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.08345				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	14.89720	100.00000	14.86112				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.36471				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	60.53773	100.00000	60.34873				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.26229				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS15 On 19/09/2014 Spot Bond			100.00000	82.02247	100.00000	100.00000				0.00	0	0
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	21.07350	100.00000	100.00000				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	13.39019	100.00000	13.34839				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	13.41149	100.00000	100.00000				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.97500	106.79950	7.97500	106.77644				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.15000	100.50623	9.15000	101.70756				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			8.63500	101.34139	8.63500	101.31811				0.00	0	1,920,000,000

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 SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.79132				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	100.79169				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.10209				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	100.79717				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	101.26659				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			8.38500	102.31826	8.38500	102.29530				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.55451				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	101.66077				0.00	800,000,000	1,400,000,000
Total SSA04 SPOT										0.00	800,000,000	1,400,000,000
Total For SSA04										0.00	800,000,000	1,400,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.49885				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			9.52500	95.24245	9.52500	95.21823				0.00	0	1,300,700,000
Total SSA06 SPOT										0.00	0	1,300,700,000
Total For SSA06										0.00	0	1,300,700,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.59974				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	100.08080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.38869				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			9.58300	87.83227	9.58300	87.80981				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			9.64500	87.55651	9.64500	87.53398				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			7.17500	100.94221	7.17500	100.92301				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			9.06500	95.57013	9.06500	95.54673				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	100.25157				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			8.46500	101.80753	8.46500	101.78459				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			2.35000	109.14700	2.35000	109.50914				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.50000	98.38568	8.50000	98.36330				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	101.06777				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.91738				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.74000	105.70048	9.74000	105.67302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.53186				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	100.17931				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	100.23877				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			10.07500	77.73090	10.07500	77.71015				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	101.42449				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	99.64423				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	100.87839				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.65558				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY1076 On 29/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.31110				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.19741				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.18089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	99.13188				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000				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	99.06432				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	0.00000	100.00000				0.00	0	0
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.01498				0.00	3,000,000,000	1,500,000,000
Total SY1103 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SY1103										0.00	3,000,000,000	1,500,000,000
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	99.53308				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SY1105 On 07/07/2014 Spot Bond				100.00000	0.00000	99.88568				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	99.85278				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	98.83422				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.81970				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.82031				0.00	0	0
Total SY1109 SPOT										0.00	0	0
Total For SY1109										0.00	0	0
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.77103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.70634				0.00	0	0
Total SY1111 SPOT										0.00	0	0
Total For SY1111										0.00	0	0
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.70654				0.00	0	0
Total SY1112 SPOT										0.00	0	0
Total For SY1112										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.71990				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.62452				0.00	0	0
Total SY1114 SPOT										0.00	0	0
Total For SY1114										0.00	0	0
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.65654				0.00	0	0
Total SY1115 SPOT										0.00	0	0
Total For SY1115										0.00	0	0
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.64056				0.00	0	0
Total SY1116 SPOT										0.00	0	0
Total For SY1116										0.00	0	0
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.65723				0.00	0	0
Total SY1117 SPOT										0.00	0	0
Total For SY1117										0.00	0	0
SY1118 On 25/07/2014 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total SY1118 SPOT										0.00	0	0
Total For SY1118										0.00	0	0
SY1119 On 29/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1119 SPOT										0.00	0	0
Total For SY1119										0.00	0	0
SY1120 On 29/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1120 SPOT										0.00	0	0
Total For SY1120										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.13500	109.41701	7.13500	109.39606				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			8.92000	102.79856	8.92000	102.77406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	101.48252	100.00000	101.21546				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	95.16888	100.00000	94.92423				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	28.27458	100.00000	28.20609				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	101.25855				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.07227				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	100.71208				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.53483				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	100.68930				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.17719				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.18663				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.98350				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.47635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	97.31615				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.12733				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			7.92500	105.14654	7.92500	105.12397				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	101.34054				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.37809				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.54087	7.83000	103.51889				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.31989				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.36682				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.15479				0.00	0	70,000,000
Total TH10A6 SPOT										0.00	0	70,000,000
Total For TH10A6										0.00	0	70,000,000
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.31989				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.36682				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	80.70674	7.16000	103.21831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.45876				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.45126				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.63128				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.60692				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	102.34220				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	102.25815				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	101.31801				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	101.37809				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.94705	8.73000	103.82444				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	101.31238				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	101.36682				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.02000	93.38710	9.02000	100.85458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.44568				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.51900				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46251				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.44188				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.59439				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.62753				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.62004				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	101.72835				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.21144				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	102.21891				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	102.42819				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	101.38101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.92967	101.06155	6.91253				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	101.31238				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	101.59540				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	101.48128				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	101.55630				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	102.34967				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	101.72248				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	101.35276				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.37159				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.35276				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.37159				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.38101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.34146			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.37159			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.47518			0.00	0	0
Total THE9B1 SPOT									0.00	0	0
Total For THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.47518			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.47518			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.62580			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.66344			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	101.61639			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.36858			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	102.41554			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	102.39676			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			8.17500	104.94590	8.17500	104.92293		189,660,000,000.00		23,200,000	1,283,400,000

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 TL15 SPOT									189,660,000,000.00	23,200,000	1,283,400,000
Total For TL15									189,660,000,000.00	23,200,000	1,283,400,000
TL20 On 22/02/2020 Spot Bond			9.95500	85.57482	9.95500	85.52215			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.12500	104.44778	8.12500	104.42518			0.00	0	21,670,700,000
Total TN17 SPOT									0.00	0	21,670,700,000
Total For TN17									0.00	0	21,670,700,000
TN20 On 17/09/2020 Spot Bond			9.22500	108.92372	9.22500	108.89702		798,820,425,000.00	86,593,000	9,359,100,000	
Total TN20 SPOT								798,820,425,000.00	86,593,000	9,359,100,000	
Total For TN20								798,820,425,000.00	86,593,000	9,359,100,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.83303	100.00000	0.83040			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			9.46000	109.81209	9.46000	109.78451		1,513,600,000,000.00	160,000,000	10,360,000,000	
Total TN23 SPOT								1,513,600,000,000.00	160,000,000	10,360,000,000	
Total For TN23								1,513,600,000,000.00	160,000,000	10,360,000,000	
TN25 On 19/08/2025 Spot Bond			9.54000	103.17141	9.54000	103.14485			0.00	0	17,000,000,000
Total TN25 SPOT									0.00	0	17,000,000,000
Total For TN25									0.00	0	17,000,000,000
TN27 On 14/11/2027 Spot Bond			9.57000	96.14608	9.57000	96.12167		1,445,003,010,000.00	150,993,000	2,349,496,500	
Total TN27 SPOT								1,445,003,010,000.00	150,993,000	2,349,496,500	
Total For TN27								1,445,003,010,000.00	150,993,000	2,349,496,500	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.00956			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.81231			0.00	36,000,000	1,536,000,000
Total TNF18 SPOT									0.00	36,000,000	1,536,000,000
Total For TNF18									0.00	36,000,000	1,536,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.92308			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	100.91041			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	100.93419			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93661				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.05378				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.29660				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.06417				0.00	5,800,000,000	2,900,000,000
Total TPDA01 SPOT										0.00	5,800,000,000	2,900,000,000
Total For TPDA01										0.00	5,800,000,000	2,900,000,000
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	99.87351				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	99.87069				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	99.81942				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	99.80699				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02678	10.00000	100.00000				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	100.02610	9.75000	100.00000				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	10.02586	100.00000	10.00000				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.47406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.50396				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.52054				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.52386				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.61641				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.81944				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.51181				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.82438				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.62960				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.62780				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.59717				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.34864				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.78334				0.00	0	0

Contract 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				103.45695	0.00000	99.11976				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	95.22451				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	95.37659				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	98.63200				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	95.19864				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	94.96976				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	98.16264				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	94.74369				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	94.04835				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	93.76675				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.02532	100.00000	12.99376				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	100.78046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33326				0.00	400,000,000	400,000,000
Total TWC047 SPOT										0.00	400,000,000	400,000,000
Total For TWC047										0.00	400,000,000	400,000,000
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	101.26997				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	101.26660				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	101.24097				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	101.12619				0.00	1,700,000,000	1,700,000,000
Total TWC052 SPOT										0.00	1,700,000,000	1,700,000,000
Total For TWC052										0.00	1,700,000,000	1,700,000,000
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.76499				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	100.58205				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.42484				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	100.65493				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	101.27909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.58493				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			9.37500	109.95380	9.37500	109.92643				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	101.52078				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	99.83960				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			9.62500	104.53272	9.62500	104.50602				0.00	0	0
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.05187				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.02821				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.06265				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.06416				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.03500	110.69606	7.03500	110.67526				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.16000	244.01371	1.16000	243.90118				0.00	0	692,900,000
Total WS05 SPOT										0.00	0	692,900,000
Total For WS05										0.00	0	692,900,000
WSP1 On 28/05/2015 Spot Bond			6.99500	102.55391	6.99500	102.53475				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.78500	103.92652	7.78500	103.90495				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			8.10500	104.38359	8.10500	104.36105				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			8.43000	103.42773	8.43000	103.40452				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			8.51500	103.31144	8.51500	103.28803				0.00	0	2,500,000,000
Total WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.62500	93.70681	6.62500	93.69022				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			5.96500	94.37078	5.96500	100.00000				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			6.55500	91.95383	6.55500	91.93763				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.94500	97.58409	5.94500	97.56858				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			6.62500	93.69022	6.62500	93.67335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.49500	67.97068	7.49500	67.95709				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	40.49710	100.00000	40.42026				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	21.43562	100.00000	21.39495				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										51,724,152,817,685,000.00	446,365,271,000	333,076,148,500
Total for SPOT :										51,724,152,817,685,000.00	446,365,271,000	333,076,148,500
Total Futures										51 724 152 937 500 000.00	446,365,272,158	333,076,517,412
Total Options										197 935.20	90	54,133
Grand Total:										51,724,152,937,698,000.00	446,365,272,248	333,076,571,545