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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			124.61559	124.61559	124.54638	124.54638			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.61868	126.61868	126.54959	126.54959			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,546.38000	2.54638	2,615,590		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			2,536.38000	2.53638	2,605,590		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			2,556.38000	2.55638	2,625,590		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			559.59000	0.55959	628,680		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			549.59000	0.54959	618,680		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			539.59000	0.53959	608,680		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.40136	84.51968	9.46372	84.04598			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.48426	85.86792	9.54848	85.38754			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.55041	83.57218	9.61627	83.08581			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			5,905.59000	5.90559	6,379,290		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			5,973.04000	5.97304	6,446,740		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			6,040.39000	6.04039	6,514,090		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,330.42000	3.33042	3,810,800		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			3,190.41000	3.19041	3,670,790		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			3,260.46000	3.26046	3,740,840		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,046.42000	1.04642	1,532,790		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			902.03000	0.90203	1,388,400		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			974.27000	0.97427	1,460,640		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			118.36291	118.36291	118.14514	118.14514			0.00	0	16
I2025	On	05/02/2015	Bond Future			119.11133	119.11133	118.89129	118.89129			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			1,135.14000	1.13514	1,352,910		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,155.14000	1.15514	1,372,910		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			1,145.14000	1.14514	1,362,910		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			108.71000	0.10871	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	101,330		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			118.71000	0.11871	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	121,330		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			98.71000	0.09871	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	111,330		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	06/11/2014			123.23361	123.23361	122.67363	122.67363			0.00	0	1,804
I2038	On	05/02/2015			123.91590	123.91590	123.34820	123.34820			0.00	0	0
Total I2038 Future											0.00	0	1,804
I2038	On	06/11/2014	119.99	Call			2,683.63000	2.68363	3,243,610		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			2,673.63000	2.67363	3,233,610		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			2,663.63000	2.66363	3,223,610		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			348.20000	0.34820	915,900		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			338.20000	0.33820	905,900		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Call			358.20000	0.35820	925,900		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	1,804
I2046	On	06/11/2014			123.70398	123.70398	123.70758	123.70758			0.00	0	5,389
I2046	On	05/02/2015			125.69233	125.69233	125.69706	125.69706			0.00	0	0
Total I2046 Future											0.00	0	5,389
I2046	On	06/11/2014	104.43	Call			19,277.58000	19.27758	19,273,980		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			19,267.58000	19.26758	19,263,980		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			19,257.58000	19.25758	19,253,980		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	123.99	Call			1,707.06000	1.70706	1,702,330		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			1,697.06000	1.69706	1,692,330		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			1,687.06000	1.68706	1,682,330		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,389
I2050	On	06/11/2014			133.48390	133.48390	132.33755	132.33755			0.00	0	2,490
I2050	On	05/02/2015			134.18456	134.18456	133.02120	133.02120			0.00	0	0
Total I2050 Future											0.00	0	2,490
I2050	On	06/11/2014	125.99	Call			6,347.55000	6.34755	7,493,900		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			6,337.55000	6.33755	7,483,900		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			6,327.55000	6.32755	7,473,900		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			3,031.20000	3.03120	4,194,560		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			3,021.20000	3.02120	4,184,560		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			3,011.20000	3.01120	4,174,560		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,490
R157	On	06/11/2014	Bond Future			6.72283	107.56427	6.74871	107.54240		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			6.86957	109.28019	6.90527	109.25906		1.00	0.00	0	0
Total R157 Future												0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			40.43000	0.04043	43,250	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			505.51000	0.50551	486,460	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			41.82000	0.04182	44,730	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			498.40000	0.49840	479,440	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			39.07000	0.03907	41,810	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			512.66000	0.51266	493,530	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			26.67000	0.02667	24,750	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,107.68000	1.10768	1,126,910	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			26.22000	0.02622	24,320	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,113.03000	1.11303	1,132,290	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			25.77000	0.02577	23,900	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,102.32000	1.10232	1,121,530	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	0
R186	On	06/11/2014	Bond Future			8.01766	123.09487	8.06968	122.64658		8.66	31,389,191.85	255	47,697
R186	On	05/02/2015	Bond Future			8.07203	119.76204	8.12579	119.30780		9.23	0.00	0	540
R186	On	07/05/2015	Bond Future			8.10885	121.84814	8.16414	121.38948		9.27	0.00	0	0
Total R186 Future												31,389,191.85	255	48,237
R186	On	06/11/2014	Bond Future	8.16	Call			2,296.23000	2.29623	2,532,670	8.75	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,229.17000	4.22917	4,570,970	8.93	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			2,197.27000	2.19727	1,927,440	8.66	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,200.71000	2.20071	2,429,970	8.74	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1,598.43000	1.59843	1,379,400	8.74	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,248.19000	2.24819	2,481,150	8.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.15	Put			1,560.60000	1.56060	1,345,270	8.74	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,015.54000	9.01554	9,447,700	9.20	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			1,523.42000	1.52342	1,311,570	8.75	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,025.52000	3.02552	3,309,990	8.83	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			1,068.51000	1.06851	904,690	8.83	27,140.70	30	100
R186	On	06/11/2014	Bond Future	8.45	Call			3,912.77000	3.91277	4,241,480	8.90	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			705.19000	0.70519	585,610	8.90	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			57.70000	0.05770	41,570	9.20	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			608.87000	0.60887	502,380	8.93	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			4,423.32000	4.42332	4,772,760	8.95	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			556.37000	0.55637	457,520	8.95	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			4,887.89000	4.88789	5,253,580	8.99	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			448.27000	0.44827	365,670	8.99	21,940.20	60	0
R186	On	06/11/2014	Bond Future	7.70	Call			686.90000	0.68690	777,500	8.55	777,500.00	1,000	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			3,923.93000	3.92393	3,566,240	8.55	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			933.54000	0.93354	1,050,600	8.59	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			3,283.06000	3.28306	2,951,830	8.59	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			1,596.27000	1.59627	1,774,730	8.66	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			6,206.42000	6.20642	6,503,080	9.46	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,104.06000	1.10406	946,480	9.46	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,266.57000	6.26657	6,565,100	9.47	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			1,084.97000	1.08497	929,260	9.47	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			7,762.26000	7.76226	8,102,120	9.58	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			702.07000	0.70207	587,690	9.58	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,146.74000	6.14674	6,441,500	9.46	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,123.69000	1.12369	964,210	9.46	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			3,409.18000	3.40918	3,127,950	9.28	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,111.05000	4.11105	4,284,730	9.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			3,485.74000	3.48574	3,200,760	9.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,154.70000	4.15470	4,330,060	9.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			3,447.30000	3.44730	3,164,000	9.27	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,198.59000	4.19859	4,376,020	9.28	0.00	0	0
Total R186 Option												826,580.90	1,090	28,010
Total For R186												32,215,772.75	1,345	76,247
R197	On	06/11/2014	Bond Future			288.33665	288.33665	288.78051	288.78051			0.00	0	939
R197	On	05/02/2015	Bond Future			286.96898	286.96898	287.42283	287.42283			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,780.51000	3.78051	3,336,650		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future	285.01	Call			3,770.51000	3.77051	3,326,650		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,790.51000	3.79051	3,346,650		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			1,567.17000	1.56717	2,021,020		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			1,577.17000	1.57717	2,031,020		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,587.17000	1.58717	2,041,020		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			234.26380	234.26380	232.21998	232.21998			0.00	0	47,047
R202	On	05/02/2015	Bond Future			234.84116	234.84116	232.76664	232.76664			0.00	0	0
Total R202 Future												0.00	0	47,047
R202	On	06/11/2014	Bond Future	227.01	Call			5,209.98000	5.20998	7,253,800		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,229.98000	5.22998	7,273,800		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,219.98000	5.21998	7,263,800		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			0.00000	0.00000	1,841,160		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			233.36000	0.23336	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			0.00000	0.00000	1,831,160		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			243.36000	0.24336	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			0.00000	0.00000	1,851,160		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			223.36000	0.22336	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,047
R2023	On	06/11/2014	Bond Future			7.78676	101.30205	7.84422	100.95664		7.17	0.00	0	8,834
R2023	On	05/02/2015	Bond Future			7.84602	102.91779	7.90581	102.56787		7.25	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.87842	100.78148	7.94027	100.42835		7.62	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.88282	102.72272	7.94792	102.35998		7.53	0.00	0	0
Total R2023 Future												0.00	0	8,834
R2023	On	06/11/2014	Bond Future	8.59	Call			4,496.64000	4.49664	4,803,710	7.58	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			148.01000	0.14801	109,670	7.58	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,548.11000	4.54811	4,856,340	7.59	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			142.83000	0.14283	105,650	7.59	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,599.69000	4.59969	4,909,070	7.59	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			137.80000	0.13780	101,770	7.59	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			502.20000	0.50220	388,970	7.53	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
R2023	On	05/02/2015	Bond Future	8.74	Call			5,244.90000	5.24490	5,478,570	7.53	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			521.36000	0.52136	405,110	7.53	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,290.11000	5.29011	5,525,300	7.53	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			511.70000	0.51170	396,970	7.53	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,335.44000	5.33544	5,572,130	7.53	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,302.99000	3.30299	3,417,900	7.68	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			2,061.18000	2.06118	1,822,960	7.68	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,237.76000	3.23776	3,349,900	7.68	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,108.16000	2.10816	1,867,170	7.68	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,270.29000	3.27029	3,383,810	7.68	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			2,084.57000	2.08457	1,844,960	7.68	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			2,282.18000	2.28218	2,112,860	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,921.99000	3.92199	4,116,470	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			2,260.35000	2.26035	2,092,090	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,954.73000	3.95473	4,150,260	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,238.69000	2.23869	2,071,480	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,960.52000	6.96052	7,224,190	7.92	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			962.13000	0.96213	863,060	7.92	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,889.37000	3.88937	4,082,790	7.63	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	9,745
R203	On	06/11/2014	Bond Future			6.79455	104.98964	6.85421	104.83429		2.54	0.00	0	14,059
R203	On	05/02/2015	Bond Future			6.83790	106.66441	6.90363	106.50760		2.48	0.00	0	0
R203	On	07/05/2015	Bond Future			6.81175	104.35142	6.88377	104.19491		2.43	0.00	0	0
Total R203 Future												0.00	0	14,059
R203	On	06/11/2014	Bond Future	6.84	Call			456.38000	0.45638	527,160	2.56	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			493.35000	0.49335	408,780	2.56	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			469.30000	0.46930	541,640	2.56	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			480.25000	0.48025	397,240	2.56	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			482.46000	0.48246	556,340	2.56	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			467.39000	0.46739	385,920	2.56	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			657.91000	0.65791	749,640	2.59	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			331.30000	0.33130	267,680	2.59	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,403.13000	3.40313	3,551,320	2.63	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			27.08000	0.02708	18,460	2.63	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,425.15000	3.42515	3,573,560	2.63	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			26.25000	0.02625	17,850	2.63	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,003.57000	2.00357	2,130,370	2.58	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			150.55000	0.15055	120,540	2.58	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,381.13000	3.38113	3,529,090	2.63	0.00	0	0

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	05/02/2015	Bond Future	8.34	Put			27.94000	0.02794	19,090	2.63	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,319.49000	1.31949	1,405,500	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			528.29000	0.52829	457,790	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,333.88000	1.33388	1,420,520	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			521.19000	0.52119	451,320	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,305.48000	1.30548	1,390,550	2.47	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			535.78000	0.53578	464,340	2.47	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	14,173
R2030	On	06/11/2014	Bond Future			8.46353	98.29285	8.54097	97.65817			0.00	0	4,188
R2030	On	05/02/2015	Bond Future			8.52119	95.85371	8.60094	95.20991			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.56623	97.52417	8.64811	96.87194			0.00	0	0
Total R2030 Future												0.00	0	4,188
R2030	On	06/11/2014	Bond Future	8.99	Call			3,564.92000	3.56492	4,199,600		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			3,642.13000	3.64213	4,276,810		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			3,719.25000	3.71925	4,353,930		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			5,091.72000	5.09172	5,735,520		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			4,943.01000	4.94301	5,586,810		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			5,017.41000	5.01741	5,661,210		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			724.49000	0.72449	1,376,720		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			802.86000	0.80286	1,455,090		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			881.13000	0.88113	1,533,360		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,188
R2037	On	06/11/2014	Bond Future			8.69173	100.48396	8.74857	99.93922			0.00	0	6,708
R2037	On	05/02/2015	Bond Future			8.74777	97.82937	8.80615	97.27687			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.79262	99.53437	8.85234	98.97508			0.00	0	0
Total R2037 Future												0.00	0	9,988
R2037	On	06/11/2014	Bond Future	9.71	Call			8,530.79000	8.53079	9,075,530		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			8,365.69000	8.36569	8,910,430		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	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			8,448.30000	8.44830	8,993,040		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			6,118.96000	6.11896	6,671,460		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			6,203.83000	6.20383	6,756,330		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			6,288.57000	6.28857	6,841,070		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			1,452.40000	1.45240	2,011,690		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			1,270.07000	1.27007	1,829,360		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			1,361.30000	1.36130	1,920,590		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	9,988
R204	On	06/11/2014	Bond Future			7.10502	106.25544	7.17422	106.00813		3.69	53,127,720.00	500	12,677
R204	On	05/02/2015	Bond Future			7.15451	103.91503	7.22865	103.66479		3.81	0.00	0	0
R204	On	07/05/2015	Bond Future			7.16474	105.72477	7.24389	105.47317		3.74	0.00	0	0
R204	On	06/08/2015	Bond Future			7.11683	103.71963	7.20373	103.46025		3.62	0.00	0	0
Total R204 Future												53,127,720.00	500	12,677
R204	On	06/11/2014	Bond Future	7.99	Call			2,902.11000	2.90211	3,136,120	3.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			40.69000	0.04069	27,390	3.87	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			405.14000	0.40514	487,330	3.65	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			1,065.11000	1.06511	899,990	3.65	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			418.12000	0.41812	502,230	3.65	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,042.14000	1.04214	878,940	3.65	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			431.38000	0.43138	517,440	3.65	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,019.45000	1.01945	858,200	3.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,549.99000	3.54999	3,767,260	4.02	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			145.20000	0.14520	112,230	4.02	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,492.14000	3.49214	3,708,390	4.02	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			152.04000	0.15204	118,050	4.02	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,521.03000	3.52103	3,737,910	4.02	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			148.58000	0.14858	115,220	4.02	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,806.59000	1.80659	1,936,670	3.79	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			966.20000	0.96620	844,680	3.79	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,768.23000	1.76823	1,896,380	3.79	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			990.70000	0.99070	867,250	3.79	0.00	0	0

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	07/05/2015	Bond Future	7.50	Call		1,787.36000	1.78736	1,916,470	3.79	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put		978.39000	0.97839	855,900	3.79	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call		2,447.99000	2.44799	2,621,360	3.73	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put		806.60000	0.80660	720,590	3.73	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call		3,889.26000	3.88926	4,091,820	3.83	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put		370.78000	0.37078	313,960	3.83	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call		2,407.91000	2.40791	2,579,830	3.73	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put		824.97000	0.82497	737,510	3.73	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call		2,427.92000	2.42792	2,600,560	3.73	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put		815.75000	0.81575	729,010	3.73	0.00	0	0
Total R204 Option											0.00	0	1,969
Total For R204											53,127,720.00	500	14,646
R2044	On	06/11/2014	Bond Future			8.74972	102.42889	8.81161	101.78288		0.00	0	1,873
R2044	On	05/02/2015	Bond Future			8.80342	99.68003	8.86695	99.02465		0.00	0	0
R2044	On	07/05/2015	Bond Future			8.84655	101.41737	8.91151	100.75354		0.00	0	0
Total R2044 Future											0.00	0	1,873
R2044	On	06/11/2014	Bond Future	9.00	Call		1,923.26000	1.92326	2,569,270		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call		2,023.56000	2.02356	2,669,570		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call		1,822.77000	1.82277	2,468,780		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call		1,248.64000	1.24864	1,904,020		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call		1,348.93000	1.34893	2,004,310		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call		1,449.04000	1.44904	2,104,420		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call		892.16000	0.89216	1,555,990		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call		992.12000	0.99212	1,655,950		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call		792.04000	0.79204	1,455,870		0.00	0	0
Total R2044 Option											0.00	0	0
Total For R2044											0.00	0	1,873
R2048	On	06/11/2014	Bond Future			8.74566	101.76470	8.80758	101.10109		0.00	0	26,250
R2048	On	05/02/2015	Bond Future			8.80079	103.38782	8.86436	102.71466		0.00	0	1,277
R2048	On	07/05/2015	Bond Future			8.84015	100.75308	8.90511	100.07112		0.00	0	0
Total R2048 Future											0.00	0	27,527

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 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			9,121.69000	9.12169	9,785,300		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Call			8,941.91000	8.94191	9,605,520		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			9,031.88000	9.03188	9,695,490		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			6,311.21000	6.31121	6,984,370		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Call			6,404.73000	6.40473	7,077,890		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			6,217.51000	6.21751	6,890,670		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			3,486.02000	3.48602	4,167,980		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			3,583.83000	3.58383	4,265,790		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			3,388.03000	3.38803	4,069,990		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	27,527
R207 On 06/11/2014 Bond Future			7.36518	101.84103	7.42850	101.57364		4.73	0.00	0	36,237
R207 On 05/02/2015 Bond Future			7.41935	99.82413	7.48630	99.55346		4.86	0.00	0	0
R207 On 07/05/2015 Bond Future			7.44672	101.56300	7.51720	101.29048		4.87	0.00	0	0
Total R207 Future									0.00	0	36,237
R207 On 06/11/2014 Bond Future	7.34	Call			681.47000	0.68147	778,120	4.70	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			1,055.43000	1.05543	884,690	4.70	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			700.05000	0.70005	798,780	4.70	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			1,031.67000	1.03167	863,010	4.70	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			718.95000	0.71895	819,770	4.70	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			1,008.25000	1.00825	841,680	4.70	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			4,175.47000	4.17547	4,384,910	5.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			223.25000	0.22325	162,020	5.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			4,209.24000	4.20924	4,419,640	5.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			218.62000	0.21862	158,350	5.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			4,243.08000	4.24308	4,454,090	5.15	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			214.08000	0.21408	154,420	5.15	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,506.88000	3.50688	3,661,770	5.09	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			689.44000	0.68944	571,810	5.09	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			2,156.55000	2.15655	2,250,680	4.93	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			1,339.26000	1.33926	1,160,870	4.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/05/2015	Bond Future	8.24	Call			3,450.83000	3.45083	3,603,670	5.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			707.96000	0.70796	588,280	5.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,478.81000	3.47881	3,632,680	5.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			698.65000	0.69865	580,000	5.09	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	36,303
R208	On	06/11/2014	Bond Future			7.55116	96.76773	7.60891	96.48692		5.97	0.00	0	16,437
R208	On	05/02/2015	Bond Future			7.60756	98.31155	7.66806	98.02718		6.00	0.00	0	0
R208	On	07/05/2015	Bond Future			7.63695	96.62120	7.70000	96.33467		6.18	0.00	0	0
R208	On	06/08/2015	Bond Future			7.63139	98.48320	7.69847	98.18844		5.95	0.00	0	0
Total R208 Future												0.00	0	16,437
R208	On	06/11/2014	Bond Future	7.46	Call			686.53000	0.68653	795,530	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			667.50000	0.66750	774,410	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			1,442.63000	1.44263	1,268,730	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			1,412.65000	1.41265	1,240,840	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,264.72000	4.26472	4,533,730	6.33	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			56.44000	0.05644	44,640	6.33	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			648.84000	0.64884	753,660	5.95	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			1,473.00000	1.47300	1,297,010	5.95	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			385.95000	0.38595	319,860	6.24	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,186.40000	4.18640	4,405,650	6.24	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			378.38000	0.37838	313,260	6.24	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,223.58000	4.22358	4,443,790	6.24	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			370.93000	0.37093	306,770	6.24	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,149.31000	4.14931	4,367,590	6.24	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,735.09000	2.73509	2,882,280	6.27	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,430.52000	1.43052	1,291,180	6.27	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,762.47000	2.76247	2,911,010	6.27	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,413.30000	1.41330	1,275,310	6.27	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,790.29000	2.79029	2,939,570	6.27	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,396.55000	1.39655	1,259,300	6.27	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			1,702.74000	1.70274	1,577,010	6.03	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,685.63000	1.68563	1,560,760	6.03	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,023.24000	3.02324	3,194,000	6.03	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,668.65000	1.66865	1,544,650	6.03	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,555.16000	5.55516	5,780,560	6.27	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			662.56000	0.66256	593,200	6.27	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,971.07000	2.97107	3,140,100	6.03	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,997.11000	2.99711	3,167,000	6.03	0.00	0	0
Total R208 Option												0.00	0	1,718

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208									0.00	0	18,155
R209 On 06/11/2014 Bond Future			8.60936	77.82331	8.67123	77.33264		13.57	0.00	0	25,626
R209 On 05/02/2015 Bond Future			8.66188	79.06493	8.72533	78.56720		13.98	0.00	0	0
R209 On 07/05/2015 Bond Future			8.70109	77.29169	8.76593	76.78752		14.71	0.00	0	0
R209 On 06/08/2015 Bond Future			8.72454	78.78185	8.79133	78.26585		14.53	0.00	0	0
Total R209 Future									0.00	0	25,626
R209 On 06/11/2014 Bond Future	9.50	Put			192.10000	0.19210	149,740	14.11	0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.99	Call			3,313.55000	3.31355	3,658,240	13.74	0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Put			32.22000	0.03222	21,770	14.29	0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.05	Call			3,635.91000	3.63591	3,997,470	13.79	0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.95	Put			953.40000	0.95340	795,080	13.71	0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Call			3,419.54000	3.41954	3,770,090	13.76	0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Put			815.97000	0.81597	675,850	13.76	0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Call			6,325.96000	6.32596	6,774,270	14.11	0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Put			26.13000	0.02613	17,440	14.29	0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.58	Call			6,832.48000	6.83248	7,289,640	14.17	0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Put			859.87000	0.85987	713,890	13.74	0.00	0	0
R209 On 06/11/2014 Bond Future	9.00	Call			3,366.32000	3.36632	3,714,010	13.75	0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.00	Put			837.64000	0.83764	694,660	13.75	0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Call			9,503.66000	9.50366	9,983,880	14.29	0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Call			9,188.05000	9.18805	9,666,760	14.29	0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Put			39.01000	0.03901	27,050	14.29	0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.05	Put			733.95000	0.73395	604,840	13.79	0.00	0	0
R209 On 06/11/2014 Bond Future	9.25	Call			4,784.42000	4.78442	5,192,960	13.93	0.00	0	0
R209 On 06/11/2014 Bond Future	9.25	Put			418.15000	0.41815	336,020	13.93	0.00	0	2,200
R209 On 06/11/2014 Bond Future	10.05	Call			9,817.53000	9.81753	10,299,510	14.29	0.00	0	0
R209 On 06/11/2014 Bond Future	8.50	Call			1,238.04000	1.23804	1,418,260	13.44	0.00	0	5,500
R209 On 06/11/2014 Bond Future	8.50	Put			2,607.85000	2.60785	2,297,400	13.44	0.00	0	0
R209 On 06/11/2014 Bond Future	8.75	Call			2,161.97000	2.16197	2,426,200	13.57	0.00	0	2,200
R209 On 06/11/2014 Bond Future	8.75	Put			1,544.16000	1.54416	1,317,720	13.57	0.00	0	0
R209 On 06/11/2014 Bond Future	8.95	Call			3,105.88000	3.10588	3,438,230	13.71	0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.58	Put			147.26000	0.14726	113,750	14.17	0.00	0	907
R209 On 05/02/2015 Bond Future	9.26	Call			5,356.23000	5.35623	5,690,870	14.31	0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Put			1,351.79000	1.35179	1,188,700	14.31	0.00	0	0
R209 On 05/02/2015 Bond Future	9.00	Call			4,099.77000	4.09977	4,384,190	14.14	0.00	0	0
R209 On 05/02/2015 Bond Future	9.00	Put			2,001.10000	2.00110	1,787,790	14.14	0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Call			5,255.08000	5.25508	5,586,120	14.29	0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			1,394.53000	1.39453	1,227,840	14.29	0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Call			5,305.66000	5.30566	5,638,330	14.30	0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			1,373.11000	1.37311	1,208,050	14.30	0.00	0	0

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	07/05/2015	Bond Future	9.01	Put			2,916.86000	2.91686	2,687,170	14.90	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,684.59000	4.68459	4,955,590	14.88	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,980.81000	2.98081	2,747,640	14.88	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,727.02000	4.72702	4,999,890	14.89	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,948.57000	2.94857	2,717,270	14.89	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,769.87000	4.76987	5,044,350	14.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,614.64000	3.61464	3,408,940	14.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,376.45000	9.37645	9,766,300	15.22	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,535.95000	1.53595	1,409,800	15.22	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,184.89000	5.18489	5,492,190	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,680.95000	3.68095	3,472,250	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,225.96000	5.22596	5,534,910	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,647.53000	3.64753	3,440,480	14.70	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,267.45000	5.26745	5,577,750	14.71	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	56,327
R210	On	06/11/2014	Bond Future			173.55555	173.55555	173.46079	173.46079			0.00	0	642
R210	On	05/02/2015	Bond Future			176.34504	176.34504	176.25044	176.25044			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			4,450.79000	4.45079	4,545,550		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			4,470.79000	4.47079	4,565,550		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			4,460.79000	4.46079	4,555,550		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,240.44000	1.24044	1,335,040		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			1,260.44000	1.26044	1,355,040		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			1,250.44000	1.25044	1,345,040		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.31638	132.31638	132.23094	132.23094			0.00	0	1,120
R211	On	05/02/2015	Bond Future			132.84116	132.84116	132.75561	132.75561			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,240.94000	2.24094	2,326,380		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,230.94000	2.23094	2,316,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,220.94000	2.22094	2,306,380		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			254.39000	0.25439	168,840		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			234.39000	0.23439	148,840		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			244.39000	0.24439	158,840		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/11/2014	Bond Future			137.44162	137.44162	137.44656	137.44656			0.00	0	14,864
R212	On	05/02/2015	Bond Future			137.89240	137.89240	137.89880	137.89880			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	06/11/2014	Bond Future	135.00	Call			2,446.56000	2.44656	2,441,620		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			2,436.56000	2.43656	2,431,620		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,456.56000	2.45656	2,451,620		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			91.20000	0.09120	97,600		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			101.20000	0.10120	107,600		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			111.20000	0.11120	117,600		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	06/11/2014	Bond Future			8.47851	88.44104	8.55076	87.87086		11.64	0.00	0	29,178
R213	On	05/02/2015	Bond Future			8.53646	89.85171	8.61078	89.27330		11.96	0.00	0	0
R213	On	07/05/2015	Bond Future			8.57618	87.86813	8.65233	87.28209		12.67	0.00	0	0
Total R213 Future												0.00	0	29,178
R213	On	06/11/2014	Bond Future	8.84	Call			3,152.73000	3.15273	3,532,240	11.90	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			922.86000	0.92286	732,190	11.90	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,204.99000	3.20499	3,588,090	11.90	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			899.51000	0.89951	712,430	11.90	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,257.62000	3.25762	3,644,290	11.91	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			876.62000	0.87662	693,110	11.91	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,862.27000	5.86227	6,223,470	12.40	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			1,179.29000	1.17929	962,080	12.40	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			5,914.96000	5.91496	6,278,490	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.25	Put			1,160.54000	1.16054	945,660	12.40	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			5,967.99000	5.96799	6,333,820	12.41	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,142.22000	1.14222	929,640	12.41	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,101.28000	4.10128	4,314,660	12.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			3,433.54000	3.43354	3,060,880	12.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,141.19000	4.14119	4,356,610	12.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			3,397.75000	3.39775	3,027,130	12.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,181.29000	4.18129	4,399,030	12.68	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			3,362.25000	3.36225	2,993,950	12.68	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	29,178
R214	On	06/11/2014	Bond Future			8.67939	78.85392	8.74124	78.33818		14.04	52,043,587.20	660	6,057
R214	On	05/02/2015	Bond Future			8.73275	80.11161	8.79619	79.58843		14.46	0.00	0	0
R214	On	07/05/2015	Bond Future			8.77043	78.21194	8.83522	77.68184		15.39	0.00	0	0
Total R214 Future												52,043,587.20	660	6,057
R214	On	06/11/2014	Bond Future	9.66	Call			7,199.80000	7.19980	7,678,400	14.83	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			159.93000	0.15993	122,790	14.83	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			8,118.38000	8.11838	8,608,750	14.91	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			100.22000	0.10022	74,850	14.91	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			4,292.12000	4.29212	4,685,000	14.43	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			636.73000	0.63673	513,870	14.43	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,068.89000	7.06889	7,545,210	14.81	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			170.69000	0.17069	131,270	14.81	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,134.32000	7.13432	7,611,790	14.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			165.23000	0.16523	126,960	14.82	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,516.75000	6.51675	6,852,270	14.97	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,156.43000	1.15643	968,770	14.97	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,571.46000	6.57146	6,908,970	14.98	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,138.47000	1.13847	952,800	14.98	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,626.30000	6.62630	6,965,770	14.99	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,120.76000	1.12076	937,050	14.99	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			2,930.31000	2.93031	2,649,090	15.69	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,468.37000	5.46837	5,719,240	15.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			2,899.11000	2.89911	2,619,880	15.70	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,376.97000	5.37697	5,623,850	15.69	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			2,961.80000	2.96180	2,678,580	15.69	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,422.59000	5.42259	5,671,470	15.69	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												52,043,587.20	660	11,057
Total for Bond												137,387,079.95	2,505	389,938

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IR CAN On 06/11/2014 Can-Do Interest Rate			144.79800	144.79800	144.75491	144.75491			0.00	0	571
Total IR CANDO ICAA Future									0.00	0	571
Total For IR CANDO ICAA									0.00	0	571
Total for Can-Do Interest Rate									0.00	0	571
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0

Contract 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 ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0

Contract 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 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
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

Contract 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 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
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/11/2014 GOVI			472.25400	472.25400	470.56700	470.56700			9,445,080.00	2	392
GOVI On 05/02/2015 GOVI			479.78600	479.78600	478.07700	478.07700			0.00	0	45
GOVI On 07/05/2015 GOVI			488.13000	488.13000	486.40500	486.40500			0.00	0	0
Total GOVI Future									9,445,080.00	2	437
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			215,570.00000	21.55700	232,440,000		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			215,770.00000	21.57700	232,640,000		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			215,670.00000	21.56700	232,540,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	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
GOVI	On	05/02/2015	GOVI	459.99	Call			180,870.00000	18.08700	197,960,000		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			180,770.00000	18.07700	197,860,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Call			180,670.00000	18.06700	197,760,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			363,950.00000	36.39500	381,200,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Call			364,150.00000	36.41500	381,400,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			364,050.00000	36.40500	381,300,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												9,445,080.00	2	437
Total for GOVI												9,445,080.00	2	437
AL12	On	06/11/2014	Index Future			522.97700	522.97700	520.18700	520.18700			0.00	0	0
AL12	On	05/02/2015	Index Future			531.31800	531.31800	528.48900	528.48900			0.00	0	0
AL12	On	07/05/2015	Index Future			540.55900	540.55900	537.69500	537.69500			0.00	0	0
Total AL12 Future												0.00	0	0
Total For AL12												0.00	0	0
AL37	On	06/11/2014	Index Future			440.17400	440.17400	439.16400	439.16400			0.00	0	0
AL37	On	05/02/2015	Index Future			447.19500	447.19500	446.17300	446.17300			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	06/11/2014	Index Future			520.66100	520.66100	519.04100	519.04100			0.00	0	1
AL7T	On	05/02/2015	Index Future			528.96500	528.96500	527.32500	527.32500			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	06/11/2014	Index Future			474.10100	474.10100	472.29400	472.29400			0.00	0	585
ALBI	On	05/02/2015	Index Future			481.66200	481.66200	479.83200	479.83200			0.00	0	65
ALBI	On	07/05/2015	Index Future			490.03900	490.03900	488.19000	488.19000			0.00	0	0
Total ALBI Future												0.00	0	650
Total For ALBI												0.00	0	650
IGOV	On	06/11/2014	Index Future			220.53000	220.53000	219.94500	219.94500			4,410,600.00	2	1,192
IGOV	On	05/02/2015	Index Future			224.07400	224.07400	223.48200	223.48200			0.00	0	0
IGOV	On	07/05/2015	Index Future			227.99700	227.99700	227.40100	227.40100			0.00	0	0
Total IGOV Future												4,410,600.00	2	1,192
Total For IGOV												4,410,600.00	2	1,192
ILBI	On	06/11/2014	Index Future			597.34300	597.34300	595.73500	595.73500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/02/2015	Index Future			606.85000	606.85000	605.21800	605.21800			0.00	0	157
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												4,410,600.00	2	2,000
JIBAR F	On	17/09/2014	Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.18000	93.82000	6.18000	93.82000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.21000	93.79000	6.21000	93.79000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.28000	93.72000	6.28000	93.72000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.33000	93.67000	6.33000	93.67000			0.00	0	0
JIBAR F	On	18/02/2015	Jibar Future			6.39000	93.61000	6.39000	93.61000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.44000	93.56000	6.45000	93.55000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.58000	93.42000	6.59000	93.41000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.74000	93.26000	6.74000	93.26000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.88000	93.12000	6.90000	93.10000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.03000	92.97000	7.05000	92.95000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.18000	92.82000	7.20000	92.80000			0.00	0	0
Total Jibar Future												0.00	0	40,850
Total For JIBAR FUTURE												0.00	0	40,850
Total for Jibar												0.00	0	40,850
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future												0.00	0	0
Total For J201												0.00	0	0
Total for Interest Rate Swap												0.00	0	0
Total for Derivatives :												151,242,759.95	2,509	433,796
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	101.09304			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			7.16000	104.75401	7.16000	104.73398			0.00	0	0
Total AA03 SPOT												0.00	0	0
Total For AA03												0.00	0	0
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	101.34438			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			8.31000	107.72508	8.31000	107.70125			0.00	0	5,000,000,000
Total AA05 SPOT												0.00	0	5,000,000,000
Total For AA05												0.00	0	5,000,000,000
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.95255			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.02500	105.91619	9.02500	105.89065				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	100.17318				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	100.25999				0.00	0	50,000,000
Total AB011 SPOT										0.00	0	50,000,000
Total For AB011										0.00	0	50,000,000
AB013 On 21/11/2018 Spot Bond			9.17500	99.32434	9.17500	99.30013				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.28000	103.95965	7.28000	103.93945				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.62206				0.00	4,000,000,000	1,000,000,000
Total AB08 SPOT										0.00	4,000,000,000	1,000,000,000
Total For AB08										0.00	4,000,000,000	1,000,000,000
AB09 On 03/05/2017 Spot Bond			8.40000	107.82062	8.40000	107.79651		33,600,000,000,000.00		4,000,000,000	1,500,000,000	
Total AB09 SPOT								33,600,000,000,000.00		4,000,000,000	1,500,000,000	
Total For AB09								33,600,000,000,000.00		4,000,000,000	1,500,000,000	
ABCPI2 On 20/09/2014 Spot Bond			1.46000	139.01713	1.46000	138.99888				0.00	0	0
Total ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.36000	127.29900	2.36000	271.21472				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	100.78403				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	102.13444				0.00	400,000,000	200,000,000
Total ABFN06 SPOT										0.00	400,000,000	200,000,000
Total For ABFN06										0.00	400,000,000	200,000,000
ABFN08 On 17/03/2018 Spot Bond				100.00000	0.00000	101.52571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				100.00000	0.00000	101.58885				0.00	4,000,000,000	2,000,000,000
Total ABFN08 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN08										0.00	4,000,000,000	2,000,000,000
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	101.63080				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	101.08655				0.00	0	10,000,000,000
Total ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	100.98602				0.00	0	1,500,000,000
Total ABFN11 SPOT										0.00	0	1,500,000,000
Total For ABFN11										0.00	0	1,500,000,000
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	101.01224				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.03000	131.55631	3.03000	131.53355				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			4.21000	119.43784	4.21000	119.41333				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.96000	103.86437	4.96000	103.84106				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03U On 12/03/2015 Spot Bond			100.00000	64.81068	100.00000	64.65367				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	171.84282	2.07000	171.81747				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	161.95543	2.76000	161.92850				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.10000	173.74884	2.10000	173.72304				0.00	0	0

Contract 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
ABN14 On 10/10/2033 Spot Bond			1.82000	184.58890	1.82000	184.56289				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.75125	77.55083	7.75125	77.51912				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.75125	77.55083	7.75125	77.51912				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.47154				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.21000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.04333				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.94438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.18500	102.18251	7.18500	102.16282				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.24157				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			7.45000	112.21003	7.45000	112.18774				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.97609				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.63000	94.48033	2.63000	106.76081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	102.36757	2.49000	158.91605				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			2.42000	116.60831	2.42000	210.36694				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.35500	90.79940	9.35500	90.75354				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.83977				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.15000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.28592	9.63000	108.25809				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.37500	110.20488	9.37500	110.14971				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.68500	93.32883	8.68500	93.28549				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.47000	109.48429	9.47000	109.42894				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	99.81458			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.66421			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.95000	110.40939	7.95000	110.38601		3,180,000,000.00	400,000	1,430,000,000	
Total ABS10 SPOT								3,180,000,000.00	400,000	1,430,000,000	
Total For ABS10								3,180,000,000.00	400,000	1,430,000,000	
ABS11 On 09/04/2021 Spot Bond			8.73500	107.20190	8.73500	107.17686		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			7.11000	103.55808	7.11000	103.53842		0.00	0	0	
Total ABS5 SPOT								0.00	0	0	
Total For ABS5								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.64500	100.10277	8.64500	100.07963		1,729,000,000.00	200,000	600,000,000	
Total ABS6 SPOT								1,729,000,000.00	200,000	600,000,000	
Total For ABS6								1,729,000,000.00	200,000	600,000,000	
ABS7 On 11/09/2026 Spot Bond			9.64500	93.87564	9.64500	93.85161		0.00	0	1,460,000,000	
Total ABS7 SPOT								0.00	0	1,460,000,000	
Total For ABS7								0.00	0	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.81000	106.54249	7.81000	106.52032		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.17000	217.18479	2.17000	275.09038		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 31/01/2017 Spot Bond			1.44000	126.14309	1.44000	128.92292		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.10000	128.55079	2.10000	131.09415		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00495	100.00000	0.00494		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	65.99919	100.00000	65.83931				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			11.61000	108.08879	11.61000	108.05566				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.35082				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.22039	100.00000	4.21017				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.35954				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.48279				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	25.15548	100.00000	25.09454				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	100.34210				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	64.95665	11.00000	64.91952				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	25.15548	100.00000	25.09454				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.68727				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.85476				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.61258				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.66305				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.68525				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.69119				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.69541				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	101.81696				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.69541				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	91.13669				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.80074				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	101.42624				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL091 On 20/12/2018 Spot Bond				100.00000	0.00000	101.63280				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.68302				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.70316				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.66281				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.57223				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			9.11500	105.58179	9.11500	105.66729				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.78820				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.46093				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	84.95571				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	166.20601				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	166.28626				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.61250				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.56204				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL13€ On 20/09/2014 Spot Bond				100.00000	0.00000	101.54993				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.62042				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.61873				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	101.27432				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	101.23108				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	100.00948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.61392				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	103.01554				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.61857				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.81891				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	101.42494				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.39058				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.45728				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58244				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.51175				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.43101				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.45324				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.63165	10.23000	104.60329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.47528				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.44111				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	120.91201				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			9.25000	104.07337	9.25000	104.04766				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57631				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	115.21469	1.75000	115.26285				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.71651				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.45507				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52519				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.57473				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.47563				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	101.56483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.17031				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94927				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.38226				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.45779				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.70626				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.56483				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.54091				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.62655				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65278				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.99411				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	102.27231				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.65892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.65892				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73318				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.53510				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75801				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.89387				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73318				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.03544				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.69325				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.65397				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	118.88903				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	119.73235				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.43597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.42209				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	100.24582				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.45977				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.43638				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.52519				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.43796				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.43597				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.59435				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.43376				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.72051				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.69849				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	101.68856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	13.95288	100.00000	13.91908				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	100.21285				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	100.23470				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	100.24923				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.92412				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	101.01767				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.14227				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.87094				0.00	385,800,000	192,900,000
Total AHF3A1 SPOT										0.00	385,800,000	192,900,000
Total For AHF3A1										0.00	385,800,000	192,900,000
AHF3A On 18/04/2016 Spot Bond			7.73500	100.72022	7.73500	100.69934				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	101.12535				0.00	423,800,000	211,900,000
Total AHF3B1 SPOT										0.00	423,800,000	211,900,000
Total For AHF3B1										0.00	423,800,000	211,900,000
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.31134				0.00	442,600,000	221,300,000
Total AHF3C1 SPOT										0.00	442,600,000	221,300,000
Total For AHF3C1										0.00	442,600,000	221,300,000
AIR01 On 15/03/2019 Spot Bond			8.23000	105.30708	8.23000	105.28400				0.00	0	500,000

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 AIR01 SPOT									0.00	0	500,000
Total For AIR01									0.00	0	500,000
AIR02 On 30/04/2023 Spot Bond			9.12000	119.09141	9.12000	119.06240			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	94.85862	100.00000	94.62029			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			7.26000	104.90840	7.26000	104.88808		508,200,000,000.00		70,000,000	70,000,000
Total AIR03 SPOT								508,200,000,000.00		70,000,000	70,000,000
Total For AIR03								508,200,000,000.00		70,000,000	70,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	89.45534	100.00000	89.24185			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			9.14000	103.11179	9.14000	103.08676		3,341,401,200,000.00		365,580,000	182,790,000
Total AIR04 SPOT								3,341,401,200,000.00		365,580,000	182,790,000
Total For AIR04								3,341,401,200,000.00		365,580,000	182,790,000
AIR04U On 26/10/2029 Spot Bond			100.00000	15.45921	100.00000	15.42499			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.90000	103.39505	9.90000	103.36792			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			2.71000	164.30316	2.71000	164.27607			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.82063			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	99.87055			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	99.89277			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.91596			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.46920				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	100.11127				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	101.33901				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
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 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
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.47563				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92390				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	99.80378				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 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
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	102.88500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	99.82606				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	97.79355				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.67000	127.75696	2.67000	290.56743				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 07/07/2017 Spot Bond				100.00000	0.00000	96.03545				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	98.73325				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	98.74116				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
ASN028 On 14/08/2017 Spot Bond			100.00000	13.46457	100.00000	13.44962				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	99.81300				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				100.00000	0.00000	101.33679				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				100.00000	0.00000	101.31695				0.00	0	30,000,000,000

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 BAR003 SPOT										0.00	0	30,000,000,000
Total For BAR003										0.00	0	30,000,000,000
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.30192				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.72000	107.77619	8.72000	107.75106				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	101.26033				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.73416				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	101.07707				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.51282				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.17912				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			9.30500	103.51248	9.30500	103.48676				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			7.41500	109.23256	7.41500	109.21084				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	36.93414	100.00000	36.77172				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.41066				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.28425				0.00	0	0

Contract 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			7.62500	103.73654	7.62500	103.71500				0.00	0	0
Total BAW7 SPOT										0.00	0	0
Total For BAW7										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.55000	107.86297	8.55000	107.83830				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			10.93295	104.51656	10.93295	103.44856				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			11.03199	102.46731	11.03199	102.21918				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			11.05130	102.41270	11.05130	102.19095				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	101.83245				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			11.07062	102.28758	11.07062	102.14220				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			11.61259	102.49953	11.61259	102.48045				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				100.00000	0.00000	101.87597				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.87597				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA09 On 31/03/2016 Spot Bond				100.00000	0.00000	101.87604				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			11.18295	101.68243	11.18295	101.74966				0.00	0	0

Contract 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			11.13946	103.44946	11.13946	102.25708				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			11.03199	102.46731	11.03199	102.21918				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			10.99355	102.79391	10.99355	102.47076				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			10.13335	97.46310	10.13335	102.03849				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.78028				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.73642				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.73642				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.64299				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.93033				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			11.04576	100.66296	11.04576	101.07686				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			11.28000	101.53152	11.28000	101.43548				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68546				0.00	0	0

Contract 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			11.20500	71.20295	11.20500	99.22048				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.93027				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.61504				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.62222	9.28000	101.58294				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.71094				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			11.07500	69.89097	11.07500	98.94992				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.65998				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.70245				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.70245				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	99.80324				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.63959				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.74519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.39537				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.93034				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.74519				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.64298				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.68462				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.74528				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.25802				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			13.93295	104.98258	13.93295	103.94587				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			15.06724	103.21143	15.06724	103.20154				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			13.93088	103.13850	13.93088	102.81092				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.25306				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.25306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.25306				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.33752				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.95693				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	19.94325	100.00000	19.90542				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.88157	100.00000	21.82855				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.91468	100.00000	19.86644				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.29301	100.00000	12.26324				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.29301	100.00000	12.26324				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.86284	100.00000	14.82683				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.87839	100.00000	12.84720				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.80003				0.00	0	10,000,000,000
Total BCJ03 SPOT										0.00	0	10,000,000,000
Total For BCJ03										0.00	0	10,000,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.80434				0.00	0	0

Contract 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
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.98159				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.04363				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.37058	100.00000	8.35030				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.37058	100.00000	8.35030				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04000	104.13804	2.04000	178.32383				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.99000	96.80023	7.99000	154.02746				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.99000	98.09788	7.99000	154.33958				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			8.42500	100.60210	8.42500	100.57941				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	99.87464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.49037				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.72000	101.24528	7.72000	101.22444				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.89976				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.85686				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.87435				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.93264				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.99089				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	101.15351				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	23.33341	100.00000	23.27688				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.64230				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.67450				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.68829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.69289				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.74802				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.82143				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	14.61093	100.00000	14.57553				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.61093	100.00000	14.57553				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.46429				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.58004				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.61160				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			8.10000	105.68196	8.10000	105.65916				0.00	0	7,650,000,000
Total BG42A4 SPOT										0.00	0	7,650,000,000
Total For BG42A4										0.00	0	7,650,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.70629				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.87447				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.42940	100.00000	10.40414				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.89926				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.22303				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.42000	67.60228	8.42000	103.22383				0.00	0	3,000,000,000
Total BID06 SPOT										0.00	0	3,000,000,000
Total For BID06										0.00	0	3,000,000,000
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.94741				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	99.21650				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	96.26080				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.21156				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	100.24532				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	100.19005				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	100.19971				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	100.21723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.28973			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.44954			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	65.85737	100.00000	65.69782			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.89928			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.92572			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	20.52844	100.00000	20.47871			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.51182			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	100.29559			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			7.44500	105.21238	7.44500	105.19117			0.00	0	0
Total CBL06 SPOT									0.00	0	0
Total For CBL06									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.20000	114.13280	9.20000	114.10491		4,968,000,000,000.00		540,000,000	0
Total CBL08 SPOT								4,968,000,000,000.00		540,000,000	0
Total For CBL08								4,968,000,000,000.00		540,000,000	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	107.28784			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.85000	105.95089	8.85000	105.92596		10,974,000,000,000.00		1,240,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL11 SPOT									10,974,000,000,000.00	1,240,000,000	0
Total For CBL11									10,974,000,000,000.00	1,240,000,000	0
CBL12 On 06/09/2018 Spot Bond			12.32000	96.82026	12.32000	96.78881			0.00	0	5,550,000,000
Total CBL12 SPOT									0.00	0	5,550,000,000
Total For CBL12									0.00	0	5,550,000,000
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.89024			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			11.28000	101.93090	11.28000	101.90050			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.40824			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.09000	103.56835	9.09000	103.54332			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.23130			0.00	3,560,000,000	1,780,000,000
Total CBL17 SPOT									0.00	3,560,000,000	1,780,000,000
Total For CBL17									0.00	3,560,000,000	1,780,000,000
CBL18 On 23/08/2019 Spot Bond			11.72000	97.88767	11.72000	97.85737			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	101.36292			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	102.16631			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.53236			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			10.05500	96.14659	10.05500	96.12096			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.87000	118.07819	9.87000	118.04711			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.72000	114.38507	9.72000	114.35541				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			9.05000	119.34525	9.05000	119.31654				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	99.82155				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			11.45000	106.02598	11.45000	105.99390				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.44230				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.69402				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.00211				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.12680				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.80494				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.02278				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.48447				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.54512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.61486				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.47033				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.46548				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.49108				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.44435				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.61261				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.44763				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	62.21200				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.73006	10.11000	101.70279				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.13757				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	119.17356	2.76000	119.15380				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	116.24376	3.14000	118.98694				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	100.06702	8.25000	100.04468				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			3.10000	124.23255	3.10000	120.41245				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.25588	2.40000	120.02219				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	102.28633				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				100.00000	0.00000	101.01567				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.94985				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.51000	103.23850	8.51000	103.21500				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	101.15375				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.13377				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	100.86907				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.90410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.56000	103.35725	8.56000	103.33359				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56000	103.35725	8.56000	103.33359				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.61000	102.15810	8.61000	102.13458				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65298				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.82655				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	101.06337				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	101.06337				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	66.94400				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	100.38927				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.67634				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	100.16646				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	100.17648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.24862	9.35000	100.22374				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	100.24862	9.35000	100.22374				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	100.16591				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.16634				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				100.00000	0.00000	101.70071				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.58127				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.68538				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	101.69086				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.58127				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.58127				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.65826				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.44428				0.00	0	0

Contract 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	102.00514				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	102.56021				0.00	0	1,500,000,000
Total CLN258 SPOT										0.00	0	1,500,000,000
Total For CLN258										0.00	0	1,500,000,000
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.56021				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	102.56021				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	101.89889				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			9.05000	106.41288	9.05000	106.38729				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	101.64275				0.00	0	0
Total CLN263 SPOT										0.00	0	0
Total For CLN263										0.00	0	0
CLN264 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88515				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				100.00000	0.00000	101.91842				0.00	0	0
Total CLN265 SPOT										0.00	0	0
Total For CLN265										0.00	0	0
CLN266 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90879				0.00	0	0
Total CLN266 SPOT										0.00	0	0
Total For CLN266										0.00	0	0
CLN267 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98787				0.00	0	0
Total CLN267 SPOT										0.00	0	0
Total For CLN267										0.00	0	0
CLN268 On 22/05/2017 Spot Bond				100.00000	0.00000	100.23233				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.19818				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.18292				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	104.40134				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	100.98333				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.70351				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.52838				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.45580				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.87494				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.54565				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.86569				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.62088				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	104.21206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50189				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.60236				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37575				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.76803				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50194				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50194				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47291				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	124.37046				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	103.15768				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	124.94197				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	123.79654				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	124.49215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	121.00817				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	121.28539				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41946				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.68000	96.74959	10.68000	96.72225				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.20000	98.41508	11.20000	98.38595				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40480				0.00	0	0
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	101.75693				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	100.40993				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	100.81892				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	100.73247				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	102.95593	8.80500	102.97012				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	101.53510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.82727				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	117.83002				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.60841				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.63813				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.75297				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.69341				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	102.37918				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.37918				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	105.24177				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.85487				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40480				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	107.21963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	107.28001				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.74823				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.04370				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41332				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	102.36406				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.93534				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.47126				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.69754				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.74075				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.45837				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37073				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.72606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.08226				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.32606				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.69509				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81370				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.39234				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.41877	10.55000	104.60070				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			9.81500	105.92539	9.81500	109.09474				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	103.43380				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.64659				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			11.95500	107.51196	11.95500	111.40717				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.98500	104.90636	11.98500	104.70746				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.41500	104.72511	10.41500	104.55189				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.67412				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.77311				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.87170				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.71932				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	101.02825				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.53510				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46780				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			9.31000	107.11986	9.31000	106.92508				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.82645				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.70348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	104.27974	10.55000	104.74692			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.29146	11.00000	99.01260			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.83359			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.99245			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.84167			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.74500	105.94164	11.74500	105.32861			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.06343			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.75100			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80027			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.61986			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN388 On 06/08/2023 Spot Bond			100.00000	3.79289	100.00000	3.77098		004,893,900,000,000.00	10,048,939,000	20,097,878,000	
Total CLN389 SPOT								14,893,900,000,000.00	10,048,939,000	20,097,878,000	
Total For CLN389								14,893,900,000,000.00	10,048,939,000	20,097,878,000	
CLN42 On 18/04/2028 Spot Bond			7.01000	39.11696	7.01000	39.72121		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	163.47589				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			8.37500	100.99713	8.37500	139.63057				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			7.99000	35.02172	7.99000	154.02746				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			7.99000	35.44466	7.99000	154.33958				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	92.07371				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	92.00594				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.17606				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.17606				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.67314				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.56011				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56483			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.81892			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.41813			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49546			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.48554			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	100.94190			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.16864			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	101.10288			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			9.04000	110.75797	9.04000	108.20960		34,728,664,256,000.00	3,841,666,400	1,920,833,200	
Total COJ02 SPOT								14,728,664,256,000.00	3,841,666,400	1,920,833,200	
Total For COJ02								14,728,664,256,000.00	3,841,666,400	1,920,833,200	
COJ04 On 05/06/2018 Spot Bond			8.50000	103.76846	8.50000	103.74486		0.00	0	730,000,000	
Total COJ04 SPOT								0.00	0	730,000,000	
Total For COJ04								0.00	0	730,000,000	
COJ05 On 05/06/2023 Spot Bond			9.96500	115.84768	9.96500	115.81690		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			8.41000	105.34363	8.41000	105.31992		0.00	0	0	

Contract 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			9.55500	110.65866	9.55500	110.63059			38,220,000,000,000.00	4,000,000,000	0
Total COJ07 SPOT									38,220,000,000,000.00	4,000,000,000	0
Total For COJ07									38,220,000,000,000.00	4,000,000,000	0
COJG0 On 09/06/2024 Spot Bond			9.64000	105.73007	9.64000	105.70287			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.99000	98.79992	9.99000	98.77361			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.77000	100.22622	10.77000	100.19750			0.00	0	0
Total COT02 SPOT									0.00	0	0
Total For COT02									0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.77000	93.00558	10.77000	92.97893			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	100.17147			0.00	0	100,000,000
Total CPL002 SPOT									0.00	0	100,000,000
Total For CPL002									0.00	0	100,000,000
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.02371			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	100.01959			0.00	0	100,000,000
Total CPL005 SPOT									0.00	0	100,000,000
Total For CPL005									0.00	0	100,000,000
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.06335			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.58107			0.00	0	0
Total CPL020 SPOT									0.00	0	0
Total For CPL020									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.15603			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.83000	103.15087	10.83000	102.74453			10,830,000,000,000.00	1,000,000,000	29,300,000,000

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 CPV01 SPOT									10,830,000,000,000.00	1,000,000,000	29,300,000,000
Total For CPV01									10,830,000,000,000.00	1,000,000,000	29,300,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.77291	100.00000	11.74439			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	4.71047	100.00000	4.68717			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	11.50329	100.00000	11.44327			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.71450			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.82500	100.34777	7.82500	100.32684			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	99.96517			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	100.18067			0.00	0	0
Total DENG52 SPOT									0.00	0	0
Total For DENG52									0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.12109			0.00	0	0
Total DENG53 SPOT									0.00	0	0
Total For DENG53									0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	83.71327	100.00000	83.52807			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.86289			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	101.62440			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	100.90963			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	100.51611			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL007 On 15/07/2018 Spot Bond				100.00000	0.00000	101.53305			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.03975			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.38202			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	101.05619			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.29978			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.78497			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			8.55500	104.28521	8.55500	104.26135			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.29000	115.91110	7.29000	115.88843			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			8.24000	105.89144	8.24000	105.86821		12,360,000,000.00		1,500,000	1,434,300,200
Total DV22 SPOT								12,360,000,000.00		1,500,000	1,434,300,200
Total For DV22								12,360,000,000.00		1,500,000	1,434,300,200
DV23 On 27/02/2023 Spot Bond			8.83000	107.06906	8.83000	107.04392		59,604,266,000,000.00		6,750,200,000	4,394,405,000
Total DV23 SPOT								59,604,266,000,000.00		6,750,200,000	4,394,405,000
Total For DV23								59,604,266,000,000.00		6,750,200,000	4,394,405,000
DV24 On 18/02/2024 Spot Bond			8.84000	105.78506	8.84000	105.76020		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.45000	105.49788	9.45000	105.47142				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	99.88141				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	101.16231				0.00	0	0
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC00:On 23/06/2015 Spot Bond				100.00000	0.00000	101.18855				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC00:On 29/06/2015 Spot Bond				100.00000	0.00000	101.08167				0.00	400,000,000	200,000,000
Total DVC006 SPOT										0.00	400,000,000	200,000,000
Total For DVC006										0.00	400,000,000	200,000,000
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.40038				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.37013				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.83500	127.58721	7.83500	127.56057				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.31194				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.83287	0.20000	134.98077				0.00	0	2,000,000,000
Total EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.91500	124.65628	1.92000	124.56671				0.00	0	8,621,500,000
Total EL28 SPOT										0.00	0	8,621,500,000
Total For EL28										0.00	0	8,621,500,000
EL29 On 19/11/2029 Spot Bond			1.92000	112.05294	1.92000	112.03687				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			2.04500	110.28125	2.04500	110.26508				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			2.16000	101.61835	2.16000	101.60311				0.00	0	13,200,000,000
Total EL31 SPOT										0.00	0	13,200,000,000
Total For EL31										0.00	0	13,200,000,000
EMM01 On 28/07/2020 Spot Bond			9.45500	105.95268	9.45500	105.92607				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			9.30500	106.57628	9.30500	106.54994				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.82000	104.71998	9.82000	104.69269				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			10.11500	95.67410	10.11500	98.35341				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			10.20000	107.55974	10.20000	106.14038				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	100.34962				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 EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.08293				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	99.82351				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	100.46061				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	100.21871				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	100.23242				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	92.72749	100.00000	92.50021				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	66.69760	100.00000	66.48936				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211U On 14/11/2014 Spot Bond			100.00000	86.26988	100.00000	86.07292				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	74.19473	100.00000	74.05421				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.58312	3.00000	131.56035				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			11.47000	103.31890	11.47000	103.28760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.72707				0.00	0	2,000,000,000
Total EQS04 SPOT										0.00	0	2,000,000,000
Total For EQS04										0.00	0	2,000,000,000
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.83490				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.47516				0.00	840,000,000	420,000,000
Total EQS06 SPOT										0.00	840,000,000	420,000,000
Total For EQS06										0.00	840,000,000	420,000,000
EQS07 On 09/04/2018 Spot Bond			9.70000	100.34832	9.70000	100.32235				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.26357				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	100.08716				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.34642				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.31994				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.34009				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.76408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.26788			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	100.27904			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	100.26565			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	100.27495			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.29180			0.00	0	5,000,000
Total ERSA18 SPOT									0.00	0	5,000,000
Total For ERSA18									0.00	0	5,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.28775			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.89000	100.89259	6.89000	100.87382			0.00	0	10,200,000,000
Total ES15 SPOT									0.00	0	10,200,000,000
Total For ES15									0.00	0	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.60000	108.56856	7.60000	108.54643		8,360,000,000.00		1,100,000	10,605,914,900
Total ES18 SPOT								8,360,000,000.00		1,100,000	10,605,914,900
Total For ES18								8,360,000,000.00		1,100,000	10,605,914,900
ES23 On 25/01/2023 Spot Bond			8.31000	111.13673	8.31000	111.11214		63,583,305,186,000.00		7,651,420,600	6,452,836,200
Total ES23 SPOT								63,583,305,186,000.00		7,651,420,600	6,452,836,200
Total For ES23								63,583,305,186,000.00		7,651,420,600	6,452,836,200
ES26 On 02/04/2026 Spot Bond			8.66000	97.44310	8.66000	97.42054		21,338,240,000,000.00		2,464,000,000	9,838,299,100
Total ES26 SPOT								21,338,240,000,000.00		2,464,000,000	9,838,299,100
Total For ES26								21,338,240,000,000.00		2,464,000,000	9,838,299,100
ES33 On 15/09/2033 Spot Bond			9.33500	87.30540	9.39500	86.82244		211,528,414,267,000.00		129,783,440,200	136,911,907,700
Total ES33 SPOT								211,528,414,267,000.00		129,783,440,200	136,911,907,700
Total For ES33								211,528,414,267,000.00		129,783,440,200	136,911,907,700
ES42 On 25/04/2042 Spot Bond			9.50500	93.26061	9.50500	93.23696		0.00		0	35,500,000,000

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 ES42 SPOT										0.00	0	35,500,000,000
Total For ES42										0.00	0	35,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.31603				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	100.30128				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	100.17023				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.91483				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.37069				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.97571				0.00	0	0
Total FIFC09 SPOT										0.00	0	0
Total For FIFC09										0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	103.19874				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond			100.00000	82.79002	100.00000	82.60846				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.08958	100.00000	11.06271				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.79251	100.00000	10.76636				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.40065				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4{ On 15/09/2023 Spot Bond				100.00000	0.00000	101.46055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.58003				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.69911				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			6.71000	104.26998	6.71000	104.25086				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.12000	99.53135	9.12000	99.50710				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.49633				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.49626				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.83059				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	105.44315				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	99.99983				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	99.99983				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			10.05500	102.13614	10.05500	102.21814				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.92000	106.01550	10.92000	105.98471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	100.32523				0.00	16,000,000	4,000,000
Total FRBC22 SPOT										0.00	16,000,000	4,000,000
Total For FRBC22										0.00	16,000,000	4,000,000
FRBI22:On 31/01/2022 Spot Bond			2.20000	129.39184	2.20000	130.22058				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			2.20000	128.82770	2.20000	274.47402				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25:On 31/01/2025 Spot Bond			2.34000	103.20929	2.34000	109.67677				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	102.59870	2.47000	159.27503				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			2.31000	118.46855	2.31000	213.72417				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			7.72000	111.93494	7.72000	111.91191				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.84700	62.40821	7.84700	61.73747				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			9.46400	39.93643	9.46400	39.01670				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.70000	38.64902	9.70000	37.70987				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	66.97248	100.00000	66.84982				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	73.49503	100.00000	73.35560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	99.94333				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	101.87506				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.61266				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.77819				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.28065	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.28065	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.73318				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: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
FRC12: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
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.64803				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.88430				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 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 FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70348				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.22550	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.81630				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.25699				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.18790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	16.30505	100.09221	16.26552				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.53906				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	113.24380				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2014 Spot Bond				100.00000	0.00000	101.86672				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC146 On 20/09/2015 Spot Bond				100.00000	0.00000	102.09678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	104.94731				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	101.73773				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	101.75794				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	101.59848				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	101.61436				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	102.13853				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	101.58464				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 14/12/2018 Spot Bond			13.22500	59.19505	13.22500	59.17413				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162 On 20/03/2018 Spot Bond				100.00000	0.00000	101.48951				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	101.49149				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	102.25842				0.00	0	0

Contract 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	101.56284				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.58500	94.52408	3.58500	97.75634				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	101.63417				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.63417				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	100.24632				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40480				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.67090				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.53510				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.49744				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.63971				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.76683				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.42326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.63282				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.83008				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	102.03975				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.59851				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	102.03778				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.47960				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.61436				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.61436				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.46435				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.22505				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.29600				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	101.45457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.05010				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.70942				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	101.03457				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.43652				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.01169				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.01463				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.97858				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.88294				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.97858				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.87911				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.58322				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	102.33939	8.75000	100.61342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.37610				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.14985	100.00000	11.10208				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.17241	100.00000	10.12884				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	100.57536				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.74375				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.73369				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.87520				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.78465				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	116.34277	3.44000	119.92014				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.76598				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.78414				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	107.42759	3.42000	120.07874				0.00	0	0

Contract 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			1.78000	99.91716	1.78000	127.55412				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			3.44000	104.79137	3.44000	119.92014				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			2.76000	101.57678	2.76000	125.02145				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			2.83000	104.15363	2.83000	132.10713				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.88390				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.53182				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.75391				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	103.66638				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.05248				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.97584				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.65992				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.65793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	103.42161				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.41171				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	10.88491	100.00000	10.85853				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	21.07462	100.00000	21.02301				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	62.08058	100.00000	61.88675				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	17.33232	100.00000	17.16124				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.86000	149.99443	4.86000	149.96117				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.38956				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.24141				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.42432				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.87544				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.35356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42480				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.36071				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			2.13800	82.25858	2.13800	99.44027				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			2.49500	99.92760	2.49500	130.92534				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	100.82518				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	101.17643	10.38000	101.12009				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	101.17643	10.38000	101.12009				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	106.74000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.55931				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.76550				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.63500	97.35980	2.63500	105.66744				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.62000	203.95676	2.62000	204.42707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.60500	106.26914	2.60500	106.23475				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.98830				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.65000	203.08584	2.65000	203.55394				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.85336				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.44000	108.69549	2.44000	108.66130				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.69500	104.57808	2.69500	104.54376				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.11833				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	54.39600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.46258				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.80000	102.51688	2.80000	102.61182				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.71000	124.03048	2.71000	264.24605				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.21000	128.73151	2.21000	274.26895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.93000	122.02778	2.93000	259.97621				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			2.57000	101.45986	2.57000	127.04536				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.73652				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			2.07000	131.39621	2.07000	127.35980				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.93108				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	101.16764				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.59751				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			2.47500	105.53273	2.47500	105.51603				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	16.55654	104.97509	16.51419				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	25.35685	101.07593	25.29483				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	16.96744	100.44759	16.92618				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	23.59925	100.76967	23.54170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.14000	115.37497	2.14000	115.35772				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.30000	97.42125	2.30000	110.08594				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	98.54326				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			2.33000	97.14970	2.33000	109.77890				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	100.03533				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			2.41000	126.82577	2.41000	342.35070				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.50842				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.12907				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.13942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			6.18500	101.12278	6.18500	101.12278			0.00	0	0
Total FRX14 SPOT									0.00	0	0
Total For FRX14									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.72000	105.14906	6.72000	105.13018			0.00	0	1,900,000,000
Total FRX15 SPOT									0.00	0	1,900,000,000
Total For FRX15									0.00	0	1,900,000,000
FRX16 On 15/09/2016 Spot Bond			7.62000	104.43778	7.62000	104.41657			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.84000	105.71898	7.84000	105.69688			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			8.01000	111.73381	8.01000	111.70984			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			8.52500	104.65386	8.52500	104.63012		2,557,500,000.00		300,000	780,000,000
Total FRX19 SPOT								2,557,500,000.00		300,000	780,000,000
Total For FRX19								2,557,500,000.00		300,000	780,000,000
FRX20 On 01/10/2020 Spot Bond			8.74500	103.71659	8.74500	103.69234			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			9.24500	91.39833	9.24500	91.35270			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			9.42000	111.09775	9.42000	111.06981			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.73000	101.05728	9.73000	102.36858			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			10.09000	95.63694	10.09000	95.61136			0.00	0	513,000,000
Total FRX31 SPOT									0.00	0	513,000,000
Total For FRX31									0.00	0	513,000,000
FRX45 On 14/04/2045 Spot Bond			10.15500	82.88840	10.15500	82.86597			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS1A1 SPOT										0.00	0	0
Total For FS1A1										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30964				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.36019				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.38039				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43085				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.51163				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.57221				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.83459				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.23465				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	100.24507				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	100.24755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25451				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	100.26499				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	100.27371				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	100.31205				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	101.28838				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.53451				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			8.90000	105.07410	8.90000	105.04911				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	100.47585				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	99.05090				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.70404				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.71933				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.74885				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.78547				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.83625				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	99.88179				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	101.18900				0.00	120,000,000	205,000,000
Total GRT02 SPOT										0.00	120,000,000	205,000,000
Total For GRT02										0.00	120,000,000	205,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.94999				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.75860				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	101.05597				0.00	0	70,000,000
Total GRT05 SPOT										0.00	0	70,000,000
Total For GRT05										0.00	0	70,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.82305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25505				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.37782				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.15010				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.18196				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.45052				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.95196				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	101.27627				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.61777				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.57112				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.63483				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.59721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	100.42705				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.00000		0.00000	100.88091				0.00	344,200,000	172,100,000
Total HMS1B8 SPOT										0.00	344,200,000	172,100,000
Total For HMS1B8										0.00	344,200,000	172,100,000
HMS1B On 19/07/2015 Spot Bond			7.37207	101.91564	7.37207	96.40712				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			100.00000		0.00000	100.92175				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			8.37238	101.56295	8.37238	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.97423				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			8.82270	101.61756	8.82270	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	101.03833				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.95564				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	101.07644				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.11620				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	100.54638				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.93000	102.52217	8.93000	102.49783				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.92500	109.36505	7.92500	109.34195			7,132,500,000.00		900,000	842,100,000

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 HWAY20 SPOT									7,132,500,000.00	900,000	842,100,000
Total For HWAY20									7,132,500,000.00	900,000	842,100,000
HWAY2 On 07/12/2023 Spot Bond			1.99000	130.86776	1.99000	278.82366			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.01000	133.52867	2.01000	284.49262			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			9.33500	100.07633	9.33500	100.05152			1,867,000,000.00	200,000	1,737,200,000
Total HWAY34 SPOT									1,867,000,000.00	200,000	1,737,200,000
Total For HWAY34									1,867,000,000.00	200,000	1,737,200,000
HWAY3 On 31/07/2035 Spot Bond			9.30500	100.33604	9.30500	100.31125			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	60.52746	100.00000	60.38083			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	15.71372	100.00000	15.67565			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	92.79496	100.00000	92.56412			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	42.14982	100.00000	42.04770			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.51527	100.00000	21.46314			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	13.88536	100.00000	13.85172			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	64.23406	100.00000	64.07846			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
l2025 On 31/01/2025 Spot Bond			1.65000	117.01189	1.67000	116.77681			339,769,790,910,000.00	205,921,085,400	83,820,766,500

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 I2025 SPOT									9,769,790,910,000.00	205,921,085,400	83,820,766,500
Total For I2025									9,769,790,910,000.00	205,921,085,400	83,820,766,500
I2038 On 31/01/2038 Spot Bond			1.85000	121.82694	1.87500	121.25274			276,836,402,410,000.00	149,641,298,600	95,582,950,100
Total I2038 SPOT									6,836,402,410,000.00	149,641,298,600	95,582,950,100
Total For I2038									6,836,402,410,000.00	149,641,298,600	95,582,950,100
I2046 On 31/03/2046 Spot Bond			1.87000	123.62109	1.87000	123.60350			267,766,410,406,000.00	143,190,593,800	56,655,467,800
Total I2046 SPOT									7,766,410,406,000.00	143,190,593,800	56,655,467,800
Total For I2046									7,766,410,406,000.00	143,190,593,800	56,655,467,800
I2050 On 31/12/2050 Spot Bond			1.87500	131.96026	1.91000	130.80477			62,910,193,125,000.00	33,552,103,000	27,503,590,000
Total I2050 SPOT									2,910,193,125,000.00	33,552,103,000	27,503,590,000
Total For I2050									2,910,193,125,000.00	33,552,103,000	27,503,590,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	95.20000			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			7.61000	101.13488	7.61000	101.11436			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.40087			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	102.22336			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			8.11000	106.41930	8.11000	106.39632			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.80000	111.31352	7.80000	111.29038			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.93000	100.95838	7.93000	100.93704			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.53569			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.56703			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.60000	101.10567	1.60000	128.44212			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			2.17000	104.20212	2.17000	130.48195			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.46001			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.38224			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.92000	106.26611	7.92000	106.24356			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.89108			0.00	3,600,000,000	1,800,000,000
Total IBL40 SPOT									0.00	3,600,000,000	1,800,000,000
Total For IBL40									0.00	3,600,000,000	1,800,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	103.05932			0.00	0	400,000,000
Total IBL42 SPOT									0.00	0	400,000,000
Total For IBL42									0.00	0	400,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.63433			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			8.55000	99.65336	8.55000	99.63057			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.60500	95.24449	8.60500	95.22269		2,581,500,000.00		300,000	900,000
Total IBL46 SPOT								2,581,500,000.00		300,000	900,000
Total For IBL46								2,581,500,000.00		300,000	900,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.71289			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.00000	101.04186	8.00000	101.02020			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.07500	100.91228	9.07500	100.86503				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.60450				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.62241				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			7.88000	99.56338	7.88000	99.54247				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			8.33000	100.01572	8.33000	99.99354				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.68927				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.37370				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.57000	102.56140	7.57000	102.54069				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			8.29000	103.78648	8.29000	103.76358				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			9.49000	105.16972	9.49000	105.14322				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.19685				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.74037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.65278				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.66709				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.68126				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00514	100.00000	0.00512				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.87179				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.80759				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.70500	101.32918	8.70500	101.30559				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.86576	5.00000	101.85202				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	101.86576	5.00000	101.85202				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.45732	5.00000	100.44383				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.86576	5.00000	101.85202				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	101.87932	4.00000	101.86835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	31.73985	100.00000	31.59524				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	31.56079	100.00000	31.41700				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	31.56079	100.00000	31.41700				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	110.04464	9.20000	110.01759				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.38960				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.38960				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	100.34647				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.87648	100.00000	8.85497				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	100.32505				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.86000	104.17424	8.86000	104.14970				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.41702				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	100.15288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.97327	100.00000	8.95153				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	62.08058	100.00000	61.88675				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	73.14629	100.00000	73.00000				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	81.20001	100.00000	81.20000				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	99.85849	100.00000	99.59005				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	96.87500	100.00000	96.12404				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	93.23537	100.00000	92.54982				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	88.66109	100.00000	88.04108				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	99.32886	100.00000	98.66667				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	96.32452	100.00000	95.71098				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	85.83972	100.00000	85.23945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	86.90476	100.00000	86.69834				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA436 On 02/09/2014 Spot Bond			6.20000	96.99321	6.20000	99.89819				0.00	0	0
Total INA436 SPOT										0.00	0	0
Total For INA436										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.20000	99.89819	6.20000	99.77966				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.30000	99.41657	6.30000	99.29730				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.30000	99.29730	6.30000	99.17831				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.30000	99.17831	6.30000	99.05961				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.40000	98.92457	6.40000	98.80460				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.40000	98.80460	6.40000	98.68492				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	98.56553	6.40000	98.44643				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.57152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.93295	103.74682	10.93295	102.98140				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.93295	102.03897	10.93295	101.94849				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.62616				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	99.77890				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.59362				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.71007	6.50000	102.69212				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.68368				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.45628				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.47273				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.87521				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.54936				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.80949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.23756				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.22763				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.47211				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	100.35774				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	100.26695				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.26391				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	102.72712				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.81241				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	101.73589				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	101.20481				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.79017				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.64298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00574				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	102.24055				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	98.84172				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.57592				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.20206				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.98515				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.99873				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			8.62000	103.83505	8.62000	103.81111				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.22860				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.25953				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.28018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.80259				0.00	0	0
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.25500	103.23862	9.25500	103.21324				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.60565				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			8.40000	107.87892	8.40000	107.85479			4,200,000,000.00		500,000	601,400,000
Total IPL6 SPOT									4,200,000,000.00		500,000	601,400,000
Total For IPL6									4,200,000,000.00		500,000	601,400,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.12211				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.09520				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.57044				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	100.17819				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.65563				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			8.79000	103.40478	8.79000	103.38047				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.43117				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	99.86265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.26000	96.92002	3.26000	124.06156				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	139.67698	3.65000	139.62386				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.39358				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	101.18227				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	101.08622				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.77614				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.50085				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.69000	96.01810	3.69000	96.81959				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.67000	96.11398	3.67000	103.05278				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.78803				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.46352				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.41702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV04Q SPOT										0.00	0	0
Total For IV04Q										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.17000	115.33267	10.17000	115.30158				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.03502				0.00	20,000,000	5,000,000
Total IV09 SPOT										0.00	20,000,000	5,000,000
Total For IV09										0.00	20,000,000	5,000,000
IV19A On 31/03/2028 Spot Bond			3.75000	138.14661	3.75000	138.09334				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	99.72677	100.00000	99.45504				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total IV440U SPOT										0.00	0	0
Total For IV440U										0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	91.87427	100.00000	91.20852				0.00	0	0
Total IV442U SPOT										0.00	0	0
Total For IV442U										0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	87.40816	100.00000	86.80535				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	83.37665	100.00000	82.82812				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	96.84211	100.00000	95.83333				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	95.10522	100.00000	94.50707				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.81280				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	100.23335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.20000	99.98302	6.20000	99.86429				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.20000	99.86429	6.20000	99.74585				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.30000	99.38247	6.30000	99.26328				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.30000	99.26328	6.30000	99.14437				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.44922				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	101.33143				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	101.08010				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.12480				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.24411				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	100.24555				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	100.01919				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.98524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.99204				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	101.00563				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.94445				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.87507				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.70028				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.51497				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	100.35764				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	100.13308				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	100.13176				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.24749				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.95990				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.77833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.62444				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.40235				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.28404				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.31890				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.31889				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.89000	108.66582	8.89000	102.74593				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	18.21220	100.00000	18.14372				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.27786	100.00000	11.22827				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.85115				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.12500	107.83579	9.12500	102.13118				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.71433				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.37919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	85.29954	100.00000	85.10524			0.00	0	0
Total IVF57U SPOT									0.00	0	0
Total For IVF57U									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.70502			0.00	0	9,670,000,000
Total JDG01 SPOT									0.00	0	9,670,000,000
Total For JDG01									0.00	0	9,670,000,000
JDG02L On 22/01/2015 Spot Bond			100.00000	89.64616	100.00000	89.43170			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	100.82623			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	33.81767	100.00000	33.73575			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	101.02702			0.00	0	1,690,000,000
Total JDG04 SPOT									0.00	0	1,690,000,000
Total For JDG04									0.00	0	1,690,000,000
JDG07L On 14/11/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
Total JDG07U SPOT									0.00	0	0
Total For JDG07U									0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	82.18408	100.00000	82.00225		040,000,000,000,000.00	10,400,000,000	5,200,000,000	
Total JDG08U SPOT								10,000,000,000,000.00	10,400,000,000	5,200,000,000	
Total For JDG08U								10,000,000,000,000.00	10,400,000,000	5,200,000,000	
JDG09L On 29/01/2015 Spot Bond			100.00000	88.14316	100.00000	87.93577			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	76.11637	100.00000	75.96829			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	87.00953	100.00000	86.80765			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	65.90436	100.00000	65.74470			0.00	0	0

Contract 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	101.67317				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	101.73736				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	99.84397				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2014 Spot Bond			100.00000	75.00022	100.00000	75.00021				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.78693				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			8.42000	144.54199	8.42000	144.50961				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.65253				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.43254				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	100.02073				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	100.06875				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.66077				0.00	0	0

Contract 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			8.50000	98.30800	8.50000	98.28575			5,950,000,000.00	700,000	1,350,000,000
Total LGL02 SPOT									5,950,000,000.00	700,000	1,350,000,000
Total For LGL02									5,950,000,000.00	700,000	1,350,000,000
LGL03 On 03/04/2018 Spot Bond			8.65000	73.83576	8.65000	100.10446			86,500,000,000,000.00	10,000,000,000	5,000,000,000
Total LGL03 SPOT									86,500,000,000,000.00	10,000,000,000	5,000,000,000
Total For LGL03									86,500,000,000,000.00	10,000,000,000	5,000,000,000
LGL04 On 14/08/2020 Spot Bond			9.17500	100.44314	9.17500	100.41866			1,835,000,000.00	200,000	1,100,000
Total LGL04 SPOT									1,835,000,000.00	200,000	1,100,000
Total For LGL04									1,835,000,000.00	200,000	1,100,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.39217			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			10.61000	102.46794	10.61000	102.43899			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.61327			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	100.22986			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	100.24516			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	100.26344			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.88838			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	99.34017			0.00	0	0
Total MAQ051 SPOT									0.00	0	0
Total For MAQ051									0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.88629			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	99.12355				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	98.51542				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	78.66379	100.00000	78.49462				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	97.61273	100.00000	97.35450				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQ30 On 17/09/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total MAQ30U SPOT										0.00	0	0
Total For MAQ30U										0.00	0	0
MAQ31 On 25/09/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total MAQ31U SPOT										0.00	0	0
Total For MAQ31U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	102.21307				0.00	0	0

Contract 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	101.09251				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02i`On 16/04/2015 Spot Bond				100.00000	0.00000	101.06408				0.00	0	10,000,000
Total MBF028 SPOT										0.00	0	10,000,000
Total For MBF028										0.00	0	10,000,000
MBF02i`On 01/10/2015 Spot Bond				100.00000	0.00000	101.66574				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03i`On 01/10/2017 Spot Bond				100.00000	0.00000	102.17393				0.00	0	50,000,000
Total MBF030 SPOT										0.00	0	50,000,000
Total For MBF030										0.00	0	50,000,000
MBF03i`On 28/03/2016 Spot Bond				100.00000	0.00000	101.44233				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03i`On 10/09/2014 Spot Bond				100.00000	0.00000	99.86588				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03i`On 10/12/2016 Spot Bond				100.00000	0.00000	100.11701				0.00	0	30,000,000
Total MBF035 SPOT										0.00	0	30,000,000
Total For MBF035										0.00	0	30,000,000
MBF03i`On 11/11/2014 Spot Bond				100.00000	0.00000	100.37453				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	100.39360				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03i`On 15/04/2015 Spot Bond				100.00000	0.00000	100.82347				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03i`On 17/04/2017 Spot Bond				100.00000	0.00000	100.81468				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04i`On 06/08/2015 Spot Bond				100.00000	0.00000	100.42585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.46842				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.47971				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total MBP22U SPOT										0.00	0	0
Total For MBP22U										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	85.28882	100.00000	85.09499				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	25.03375	100.00000	24.97310				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	61.11755	100.00000	60.96949				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			8.47000	105.56182	8.47000	105.53790				0.00	0	120,000,000
Total MBSA01 SPOT										0.00	0	120,000,000
Total For MBSA01										0.00	0	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.36000	105.46623	8.36000	105.44264				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3V On 13/12/2014 Spot Bond				100.00000	0.00000	101.73946				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5V On 13/12/2014 Spot Bond				100.00000	0.00000	101.61773				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6V On 13/01/2015 Spot Bond				100.00000	0.00000	100.91719				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	102.75705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA1 SPOT										0.00	0	0
Total For MEFSA1										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	102.77691				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	102.87621				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.02898				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.08000				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.73500	105.15160	7.73500	105.12980				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			8.54000	104.35103	8.54000	104.32732				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			9.38000	104.89527	9.38000	104.86914				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			6.41000	102.76612	6.41000	102.74839				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.37027				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.42077				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			9.32500	105.77425	9.32500	105.72127				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.61000	104.83603	7.61000	104.81475				0.00	0	4,970,000,000

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 MGL01 SPOT										0.00	0	4,970,000,000
Total For MGL01										0.00	0	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.07835				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.66000	102.55626	8.66000	102.53250				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.52787				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.25500	110.31209	9.25500	108.52273				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	16.49477	100.00000	16.45481				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	100.46687				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			8.36000	102.48129	8.36000	102.45837				0.00	0	60,000,000
Total MQB02 SPOT										0.00	0	60,000,000
Total For MQB02										0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.71000	102.65074	7.71000	102.62964				0.00	0	980,000,000
Total MTN03 SPOT										0.00	0	980,000,000
Total For MTN03										0.00	0	980,000,000
MTN04 On 13/07/2017 Spot Bond			8.30000	105.98416	8.30000	105.96074				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.38496	100.89771	6.36937				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	6.46973	100.61875	6.45397				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.37660				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	100.37900				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	100.40995				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.44579				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	0.61964	100.00000	0.61814				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	0.61964	100.00000	0.61814				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.85500	98.95978	8.85500	98.93648				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			7.57000	99.59718	7.57000	99.57708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.89500	102.46895	8.89500	102.44472				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11E/On 27/10/2014 Spot Bond				100.00000	0.00000	100.76178				0.00	25,000,000	25,000,000
Total NBK11B SPOT										0.00	25,000,000	25,000,000
Total For NBK11B										0.00	25,000,000	25,000,000
NBK12/On 19/03/2021 Spot Bond			8.70500	107.58830	8.70500	107.56339				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	100.29154				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			9.19000	107.81646	9.19000	107.79014				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				100.00000	0.00000	101.47067				0.00	40,000,000	40,000,000
Total NBK13B SPOT										0.00	40,000,000	40,000,000
Total For NBK13B										0.00	40,000,000	40,000,000
NBK14/On 26/06/2021 Spot Bond			8.86000	103.90147	8.86000	103.75310				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I/On 27/08/2015 Spot Bond				100.00000	0.00000	100.35192				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I/On 27/08/2017 Spot Bond				100.00000	0.00000	101.53050				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I/On 25/07/2016 Spot Bond				100.00000	0.00000	100.96788				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I/On 28/11/2016 Spot Bond				100.00000	0.00000	100.16419				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I/On 20/03/2017 Spot Bond				100.00000	0.00000	101.30703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.23671			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.28300			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.31000	108.09229	7.31000	108.07120			0.00	0	670,000,000
Total NBK2A SPOT									0.00	0	670,000,000
Total For NBK2A									0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.02201			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			8.37000	117.67302	8.37000	117.64680		2,511,000,000.00		300,000	430,000,000
Total NBK3A SPOT								2,511,000,000.00		300,000	430,000,000
Total For NBK3A								2,511,000,000.00		300,000	430,000,000
NBK4 On 28/10/2024 Spot Bond			10.54500	36.14500	10.54500	36.12515		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			7.51000	104.90914	7.51000	104.88800		176,259,700,000.00		23,470,000	950,000,000
Total NBK6A SPOT								176,259,700,000.00		23,470,000	950,000,000
Total For NBK6A								176,259,700,000.00		23,470,000	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.19789		0.00		0	0
Total NBK6B SPOT								0.00		0	0
Total For NBK6B								0.00		0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.93903		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			7.81000	106.39067	7.81000	106.36853		0.00		0	450,000,000
Total NBK9A SPOT								0.00		0	450,000,000
Total For NBK9A								0.00		0	450,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.36373		0.00		0	0
Total NBK9B SPOT								0.00		0	0
Total For NBK9B								0.00		0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4: On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4: On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4: On 25/02/2015 Spot Bond				100.00000	0.00000	100.74159				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5: On 31/03/2015 Spot Bond				100.00000	0.00000	102.33030				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5: On 07/04/2015 Spot Bond				100.00000	0.00000	101.20343				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	101.02722				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	100.02029				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6: On 30/11/2015 Spot Bond				100.00000	0.00000	91.59211				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	100.00001				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6: On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	100.79372				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	100.71445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	87.88556				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.36220				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	100.38581				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.48639				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.40561				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	101.94000				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.35609				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.32290				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.32191				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	100.62325				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.53510				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.71500	107.25135	9.71500	110.45040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.52519				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.75000	105.96010	9.75000	109.25331				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.53510				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.37251				0.00	2,000,000,000	1,000,000,000
Total NCLN88 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NCLN88										0.00	2,000,000,000	1,000,000,000
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.37475				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.25557				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.38075				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.65000	106.69980	8.65000	106.67524				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.90989				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	101.86731				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.70500	105.91173	9.70500	108.88394				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	104.63996				0.00	10,000,000,000	5,000,000,000

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 NED16 SPOT										0.00	10,000,000,000	5,000,000,000
Total For NED16										0.00	10,000,000,000	5,000,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.96221				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.75000	115.00488	11.75000	114.96921				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.07052				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.42527				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			2.19000	167.47370	2.19000	167.44844				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			8.42500	105.25083	8.42500	105.22723				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	99.86139				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.42268				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.00500	106.67295	9.00500	106.62134				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.22339				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.39409				0.00	1,800,000,000	900,000,000
Total NQ1A15 SPOT										0.00	1,800,000,000	900,000,000
Total For NQ1A15										0.00	1,800,000,000	900,000,000
NQ1A15 On 22/05/2018 Spot Bond				100.00000	0.00000	100.21156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.21900				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.21456				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			9.20500	106.64548	9.20500	108.12844				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	100.21906				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	100.22344				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	100.22048				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			9.40500	106.61827	9.40500	106.56442				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	100.22944				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	100.22640				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	100.22789				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	100.28237				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	100.26443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.23232				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.23000	117.29701	8.23000	117.27115				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02 On 31/10/2022 Spot Bond			8.82000	123.82171	8.82000	123.79267			36,765,288,000,000.00	4,168,400,000	12,284,200,000	
Total NRA022 SPOT									16,765,288,000,000.00	4,168,400,000	12,284,200,000	
Total For NRA022									16,765,288,000,000.00	4,168,400,000	12,284,200,000	
NRA02 On 31/05/2023 Spot Bond			2.08500	172.78380	2.08500	172.75821				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			9.30500	126.12724	9.30500	126.09590			44,664,000,000,000.00	4,800,000,000	8,720,000,000	
Total NRA028 SPOT									14,664,000,000,000.00	4,800,000,000	8,720,000,000	
Total For NRA028									14,664,000,000,000.00	4,800,000,000	8,720,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.70010				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.64034				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	101.28844				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.43476				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.89604				0.00	0	2,000,000,000
Total NTC17 SPOT										0.00	0	2,000,000,000
Total For NTC17										0.00	0	2,000,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.12416				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	100.03669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.11856				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT131 On 28/05/2020 Spot Bond			100.00000	15.85508	100.00000	15.81667				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	41.23065	100.00000	41.13076				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.36000	104.81421	7.36000	104.79351			1,472,000,000.00		200,000	4,000,200,000
Total OML01 SPOT									1,472,000,000.00		200,000	4,000,200,000
Total For OML01									1,472,000,000.00		200,000	4,000,200,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.77427	100.00000	22.71910			0.00		0	0
Total OTCA2U SPOT									0.00		0	0
Total For OTCA2U									0.00		0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000			0.00		0	0
Total PBET01 SPOT									0.00		0	0
Total For PBET01									0.00		0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	63.90825	100.00000	63.75344			0.00		0	0
Total PCF03 SPOT									0.00		0	0
Total For PCF03									0.00		0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.43374			0.00		0	0
Total PMM10 SPOT									0.00		0	0
Total For PMM10									0.00		0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.72301			0.00		0	0
Total PMM11 SPOT									0.00		0	0
Total For PMM11									0.00		0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	99.98107			0.00		0	0
Total PMM12 SPOT									0.00		0	0
Total For PMM12									0.00		0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	99.89256			0.00		0	0
Total PMM13 SPOT									0.00		0	0
Total For PMM13									0.00		0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	100.47032			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.37272				0.00	90,000,000	1,215,000,000
Total PPC001 SPOT										0.00	90,000,000	1,215,000,000
Total For PPC001										0.00	90,000,000	1,215,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.62783				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.24186				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.31000	104.27207	9.31000	104.10861				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.67308				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.69257				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.70134				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.72082				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.80451				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.82396				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.70745				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			6.61000	106.51852	6.61000	106.49928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.26500	99.79445	6.26500	99.77736			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.84000	41.94425	7.84000	41.93544			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			6.60000	113.08318	6.62000	113.04251		673,579,071,620,000.00	1,162,663,495,700	1,707,777,763,600	
Total R157 SPOT								'3,579,071,620,000.00	162,663,495,700	707,777,763,600	
Total For R157								'3,579,071,620,000.00	162,663,495,700	707,777,763,600	
R158 On 15/09/2015 Spot Bond			6.47000	113.21768	6.47000	113.19810		511,130,000,000,000.00	79,000,000,000	12,300,000,000	
Total R158 SPOT								11,130,000,000,000.00	79,000,000,000	12,300,000,000	
Total For R158								11,130,000,000,000.00	79,000,000,000	12,300,000,000	
R158P On 15/09/2015 Spot Bond			6.51000	93.59886	6.51000	93.58257		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			6.61000	119.20949	6.61000	119.18843		76,676,000,000,000.00	11,600,000,000	37,511,618,700	
Total R159 SPOT								'6,676,000,000,000.00	11,600,000,000	37,511,618,700	
Total For R159								'6,676,000,000,000.00	11,600,000,000	37,511,618,700	
R159P On 15/09/2016 Spot Bond			6.44000	87.91175	6.44000	87.89661		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			7.97000	121.70124	8.02000	121.23755		965,338,686,058,000.00	1,250,356,171,400	1,662,386,901,000	
Total R186 SPOT								15,338,686,058,000.00	250,356,171,400	562,386,901,000	
Total For R186								15,338,686,058,000.00	250,356,171,400	562,386,901,000	
R187P On 21/12/2026 Spot Bond			7.76000	39.20907	7.76000	39.20091		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			7.68000	36.70887	7.68000	36.70132		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			1.70000	285.04559	1.68000	285.43590		90,914,113,340,000.00	53,478,890,200	19,890,525,600	
Total R197 SPOT								10,914,113,340,000.00	53,478,890,200	19,890,525,600	
Total For R197								10,914,113,340,000.00	53,478,890,200	19,890,525,600	
R201 On 21/12/2014 Spot Bond			5.87000	102.57687	5.89500	102.55307		588,376,404,644,000.00	100,234,481,200	57,405,081,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT									18,376,404,644,000.00	100,234,481,200	57,405,081,800
Total For R201									18,376,404,644,000.00	100,234,481,200	57,405,081,800
R202 On 07/12/2033 Spot Bond			1.76000	231.59005	1.82000	229.53051			558,384,331,296,000.00	317,263,824,600	152,416,368,300
Total R202 SPOT									18,384,331,296,000.00	317,263,824,600	152,416,368,300
Total For R202									18,384,331,296,000.00	317,263,824,600	152,416,368,300
R2023 On 28/02/2023 Spot Bond			7.73500	100.15516	7.79000	99.79682			262,044,147,000,000.00	163,160,200,000	576,139,227,600
Total R2023 SPOT									2,044,147,000,000.00	163,160,200,000	576,139,227,600
Total For R2023									2,044,147,000,000.00	163,160,200,000	576,139,227,600
R203 On 15/09/2017 Spot Bond			6.74500	107.91788	6.80000	107.74610			080,577,074,500,000.00	456,720,100,000	675,513,136,700
Total R203 SPOT									10,577,074,500,000.00	456,720,100,000	675,513,136,700
Total For R203									10,577,074,500,000.00	456,720,100,000	675,513,136,700
R2030 On 31/01/2030 Spot Bond			8.49000	96.55809	8.49000	96.53627			986,647,696,292,000.00	233,998,550,800	607,477,630,000
Total R2030 SPOT									16,647,696,292,000.00	233,998,550,800	607,477,630,000
Total For R2030									16,647,696,292,000.00	233,998,550,800	607,477,630,000
R2032 On 31/03/2032 Spot Bond			8.62000	99.76453	8.62000	100.16400			837,864,000,000,000.00	97,200,000,000	334,100,000,000
Total R2032 SPOT									17,864,000,000,000.00	97,200,000,000	334,100,000,000
Total For R2032									17,864,000,000,000.00	97,200,000,000	334,100,000,000
R2037 On 31/01/2037 Spot Bond			8.70000	98.81392	8.70000	98.79105			360,615,000,000,000.00	41,450,000,000	186,341,149,500
Total R2037 SPOT									10,615,000,000,000.00	41,450,000,000	186,341,149,500
Total For R2037									10,615,000,000,000.00	41,450,000,000	186,341,149,500
R204 On 21/12/2018 Spot Bond			7.05500	105.05247	7.12000	104.79025			355,600,164,749,500.00	333,890,880,900	426,312,359,100
Total R204 SPOT									15,600,164,749,500.00	333,890,880,900	426,312,359,100
Total For R204									15,600,164,749,500.00	333,890,880,900	426,312,359,100
R2044 On 31/01/2044 Spot Bond			8.76500	100.63695	8.76500	100.61350			622,315,000,000,000.00	71,000,000,000	157,690,000,000
Total R2044 SPOT									22,315,000,000,000.00	71,000,000,000	157,690,000,000
Total For R2044									22,315,000,000,000.00	71,000,000,000	157,690,000,000
R2048 On 28/02/2048 Spot Bond			8.76000	99.96331	8.76000	99.93964			255,401,284,000,000.00	257,465,900,000	388,798,596,700
Total R2048 SPOT									15,401,284,000,000.00	257,465,900,000	388,798,596,700
Total For R2048									15,401,284,000,000.00	257,465,900,000	388,798,596,700
R207 On 15/01/2020 Spot Bond			7.31500	100.68803	7.37500	100.40672			124,735,381,000,000.00	153,757,400,000	482,123,500,000
Total R207 SPOT									14,735,381,000,000.00	153,757,400,000	482,123,500,000
Total For R207									14,735,381,000,000.00	153,757,400,000	482,123,500,000
R208 On 31/03/2021 Spot Bond			7.50000	99.03225	7.55500	98.73795			752,379,526,250,000.00	233,650,603,500	784,808,199,200
Total R208 SPOT									2,379,526,250,000.00	233,650,603,500	784,808,199,200
Total For R208									2,379,526,250,000.00	233,650,603,500	784,808,199,200
R209 On 31/03/2036 Spot Bond			8.56500	80.05339	8.62500	79.55486			449,743,373,104,500.00	402,772,139,300	635,150,810,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									19,743,373,104,500.00	402,772,139,300	535,150,810,200
Total For R209									19,743,373,104,500.00	402,772,139,300	535,150,810,200
R210 On 31/03/2028 Spot Bond			1.71500	173.58924	1.72000	173.46606			67,522,433,944,000.00	39,371,681,600	24,988,907,400
Total R210 SPOT									17,522,433,944,000.00	39,371,681,600	24,988,907,400
Total For R210									17,522,433,944,000.00	39,371,681,600	24,988,907,400
R211 On 31/01/2017 Spot Bond			0.83000	130.80615	0.86000	130.69943			57,851,995,170,000.00	69,701,199,000	82,145,980,600
Total R211 SPOT									17,851,995,170,000.00	69,701,199,000	82,145,980,600
Total For R211									17,851,995,170,000.00	69,701,199,000	82,145,980,600
R212 On 31/01/2022 Spot Bond			1.57000	135.87285	1.57000	135.85465			95,995,903,532,000.00	61,143,887,600	102,292,793,300
Total R212 SPOT									15,995,903,532,000.00	61,143,887,600	102,292,793,300
Total For R212									15,995,903,532,000.00	61,143,887,600	102,292,793,300
R213 On 28/02/2031 Spot Bond			8.43000	87.43979	8.50000	86.86139			449,741,672,436,000.00	409,222,025,200	426,003,776,800
Total R213 SPOT									19,741,672,436,000.00	409,222,025,200	426,003,776,800
Total For R213									19,741,672,436,000.00	409,222,025,200	426,003,776,800
R214 On 28/02/2041 Spot Bond			8.69500	77.45638	8.69500	77.43818			691,047,962,813,000.00	424,502,353,400	628,840,543,700
Total R214 SPOT									11,047,962,813,000.00	424,502,353,400	628,840,543,700
Total For R214									11,047,962,813,000.00	424,502,353,400	628,840,543,700
R226C On 15/09/2014 Spot Bond			5.86500	99.80755	5.86500	99.79155			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			6.67000	96.56581	6.67000	96.54859			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			6.51000	93.59886	6.51000	93.58257			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			6.43000	90.75599	6.43000	90.74038			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			6.44000	87.91175	6.44000	87.89661			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			5.90000	98.26859	5.90000	98.25298			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			6.58000	94.96601	6.58000	94.94922			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.45000	92.09150	6.45000	92.07553				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			6.43000	89.24542	6.43000	89.22999				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			6.49000	86.35015	6.49000	86.33508				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.77500	82.99315	6.77500	82.97805				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.82500	80.14596	6.82500	80.13127				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			7.12500	76.65267	7.12500	76.63800				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			7.10500	74.07731	7.10500	74.06318				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			7.08500	71.60232	7.08500	71.58870				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			7.07500	69.18798	7.07500	69.17484				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			7.33500	65.85882	7.33500	65.84586				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			7.31500	63.60613	7.31500	63.59365				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			7.47500	60.72158	7.47500	60.70941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.44500	58.65755	7.44500	58.64584				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			7.41500	56.68009	7.41500	56.66882				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			7.38500	54.78516	7.38500	54.77430				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			7.34500	53.01388	7.34500	53.00344				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.30500	51.31971	7.30500	51.30965				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.96000	46.54336	7.96000	46.53344				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.92000	44.93953	7.92000	44.93000				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.88000	43.40770	7.88000	43.39853				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.84000	41.94425	7.84000	41.93544				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.80000	40.54579	7.80000	40.53731				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.76000	39.20907	7.76000	39.20091				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.72000	37.93106	7.72000	37.92321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.68000	36.70887	7.68000	36.70132				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	101.24906				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	100.19235				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	101.26355				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.11865				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.37636	100.00000	16.33669				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.48807	100.00000	9.46509				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.56774	100.00000	20.51792				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.63944				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.82064				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	102.11310				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.22716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.24337				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.93029				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	100.67732				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.93443				0.00	0	100,000,000
Total RES15 SPOT										0.00	0	100,000,000
Total For RES15										0.00	0	100,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.56827				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.70035				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	101.03992				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.86264				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	100.01969				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	99.87868				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.41521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.91456				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.02484				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.91929				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.91929				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.96569				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	102.19329				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	99.77889				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	103.08088	12.35000	103.04732				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	99.86181				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.80962	100.00000	13.77616				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.04348				0.00	700,000,000	350,000,000
Total RP024 SPOT										0.00	700,000,000	350,000,000
Total For RP024										0.00	700,000,000	350,000,000
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.95007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.83903				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.42458				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.45093				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	3.54442	100.00000	3.53573				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	15.44918	100.00000	15.41175				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	35.58480	100.00000	35.49859				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.95231	100.00000	12.92094				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	22.73506	100.00000	22.67998				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.64548				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	78.04018				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.85500	109.15969	8.85500	109.13386				0.00	0	760,000,000
Total RW21 SPOT										0.00	0	760,000,000
Total For RW21										0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.04000	95.40135	9.04000	105.06503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.65000	89.19241	9.65000	106.88058				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	97.98591				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.81000	109.00833	7.81000	108.98564				0.00	0	2,150,000,000
Total SBK12 SPOT										0.00	0	2,150,000,000
Total For SBK12										0.00	0	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.18191				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.85000	104.69594	8.85000	104.67118				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.95607				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	103.02882				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.73900				0.00	0	55,000,000
Total SBK17 SPOT										0.00	0	55,000,000
Total For SBK17										0.00	0	55,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.89179				0.00	0	50,000,000
Total SBK18 SPOT										0.00	0	50,000,000
Total For SBK18										0.00	0	50,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.87581				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			7.26000	104.28806	7.26000	104.26786				0.00	0	1,060,500,000
Total SBK7 SPOT										0.00	0	1,060,500,000
Total For SBK7										0.00	0	1,060,500,000
SBK9 On 10/04/2018 Spot Bond			8.62000	102.66760	8.62000	102.64393				0.00	0	2,360,400,000

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 SBK9 SPOT										0.00	0	2,360,400,000
Total For SBK9										0.00	0	2,360,400,000
SBN27 On 15/09/2015 Spot Bond			8.07000	111.57995	8.07000	111.55597				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			7.93000	111.72173	7.93000	111.69813				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.86000	111.79273	7.86000	111.76932				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			8.20000	103.98278	8.20000	103.96007				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			8.00500	111.64574	8.00500	111.62194				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.97000	111.68119	7.97000	111.65748				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.50630				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.74128				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.25409				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.85000	106.78350	7.85000	106.76115				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	101.38704				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.41316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.45497			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.70500	109.43114	8.70500	109.40567			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.67000	105.63073	9.67000	105.60363			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.40116			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.57922			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.40797			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.61583			0.00	6,000,000,000	3,000,000,000
Total SBS24 SPOT									0.00	6,000,000,000	3,000,000,000
Total For SBS24									0.00	6,000,000,000	3,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.21000	104.97789	8.21000	104.95494		3,284,000,000.00		400,000	1,170,000,000
Total SBS25 SPOT								3,284,000,000.00		400,000	1,170,000,000
Total For SBS25								3,284,000,000.00		400,000	1,170,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	13.34399	100.00000	13.31462			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			9.33000	105.33366	9.33000	105.30755			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.93009			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.84000	101.37343	8.84000	101.34947			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.72000	98.45757	8.72000	98.43475				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.81516				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.67000	130.77383	9.67000	102.99709				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			9.25500	99.15909	9.25500	99.13472				0.00	0	500,000
Total SBS4 SPOT										0.00	0	500,000
Total For SBS4										0.00	0	500,000
SBS9 On 07/07/2016 Spot Bond			7.66000	108.12507	7.66000	108.10299				0.00	0	330,000,000
Total SBS9 SPOT										0.00	0	330,000,000
Total For SBS9										0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.24000	128.44346	2.24000	273.65481				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			1.54500	102.47877	1.54500	128.60715				0.00	0	2,609,700,000
Total SBSI12 SPOT										0.00	0	2,609,700,000
Total For SBSI12										0.00	0	2,609,700,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.76000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96782				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	16.29594	100.00000	16.25646				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				162.71807	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.17000	113.02349	2.17000	126.74710				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.71007	6.50000	102.69212				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.68564				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.30245				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.35846				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.83000	101.36022	8.83000	101.33629				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.63379				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.37306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.39732				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.28746				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	13.91908	100.00000	13.88536				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.80033				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	55.46273	100.00000	55.28957				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.55719				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS15L On 19/09/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	24.61231	100.00000	24.55268				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	27.58558	100.00000	27.49946				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	20.73320	100.00000	20.66846				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.09500	101.60642	9.09500	105.61893				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.42105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.46269				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.86000	103.64769	7.86000	103.62598				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.72000	100.31814	8.72000	100.35174				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			8.15000	104.11491	8.15000	104.09231				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.23902				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.51223				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	100.24070				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.68043				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.90000	104.61692	7.90000	104.59478				0.00	0	10,501,360,000
Total SSA01 SPOT										0.00	0	10,501,360,000
Total For SSA01										0.00	0	10,501,360,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.00296				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	101.25024				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.93576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.10500	98.54975	9.10500	98.52577				0.00	0	1,430,000,000
Total SSA06 SPOT										0.00	0	1,430,000,000
Total For SSA06										0.00	0	1,430,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.02067				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.47267				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.82014				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			9.16300	91.14621	9.16300	91.12390				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.55500	93.93387	8.55500	93.91238				0.00	0	11,000,000,000
Total SSN005 SPOT										0.00	0	11,000,000,000
Total For SSN005										0.00	0	11,000,000,000
SSN00 On 21/12/2014 Spot Bond			7.14000	102.19596	7.14000	102.17639				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.63500	95.12227	8.63500	95.10043				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.59839				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			7.98000	104.56577	7.98000	104.54354				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			2.44000	108.28254	2.44000	108.66130				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			8.02500	101.50918	8.02500	101.46554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	100.16114				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.39000	110.09065	9.39000	110.03545				0.00	0	5,000,000,000
Total SSN017 SPOT										0.00	0	5,000,000,000
Total For SSN017										0.00	0	5,000,000,000
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 04/09/2014 Spot Bond				100.00000	0.00000	99.96216				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN019 On 18/09/2014 Spot Bond				100.00000	0.00000	101.51550				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.70500	78.02443	9.70500	77.98360				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.89054				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	99.93340				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	100.88296				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.86864				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	99.85246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.75383				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	99.15605				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				100.00000	0.00000	99.93326				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.17779	0.00000	99.57580				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1139 On 11/09/2014 Spot Bond				100.00000	0.00000	99.83205				0.00	0	0
Total SY1139 SPOT										0.00	0	0
Total For SY1139										0.00	0	0
SY1140 On 09/09/2014 Spot Bond				100.00000	0.00000	99.86493				0.00	0	0
Total SY1140 SPOT										0.00	0	0
Total For SY1140										0.00	0	0
SY1141 On 15/09/2014 Spot Bond				100.00000	0.00000	99.76906				0.00	0	0
Total SY1141 SPOT										0.00	0	0
Total For SY1141										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	98.65922				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1144 On 22/09/2014 Spot Bond				100.00000	0.00000	99.64159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1144 SPOT										0.00	0	0
Total For SY1144										0.00	0	0
SY1146 On 16/09/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total SY1146 SPOT										0.00	0	0
Total For SY1146										0.00	0	0
SY1147 On 22/09/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total SY1147 SPOT										0.00	0	0
Total For SY1147										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	99.06129				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	99.72642				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1152 On 22/09/2014 Spot Bond				100.00000	0.00000	99.64038				0.00	0	0
Total SY1152 SPOT										0.00	0	0
Total For SY1152										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	98.55657				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1155 On 26/09/2014 Spot Bond				100.00000	0.00000	99.56957				0.00	0	0
Total SY1155 SPOT										0.00	0	0
Total For SY1155										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	98.73576				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1157 On 29/09/2014 Spot Bond			100.00000	93.35038	100.00000	93.11224		700,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total SY1157 SPOT								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total For SY1157								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
SY1158 On 01/12/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978		000,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total SY1158 SPOT								10,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total For SY1158								10,000,000,000,000.00		20,000,000,000	10,000,000,000	
SY1159 On 29/09/2014 Spot Bond			100,000.00000	1.38441	100,000.00000	1.33382			8.09e+018	80,900,000,000	76,400,000,000	
Total SY1159 SPOT									8.09e+018	80,900,000,000	76,400,000,000	
Total For SY1159									8.09e+018	80,900,000,000	76,400,000,000	
SZ18 On 30/09/2015 Spot Bond			7.07000	104.61747	7.07000	104.59762				0.00	0	280,000,000

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 SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.63000	106.42931	8.63000	106.40474				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	88.79369	100.00000	88.58126				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	37.84243	100.00000	37.75075				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.84298				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.52392				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.99988				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	100.20268				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.31980				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.39052				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	99.08819				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	98.58045				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	98.39311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.65308				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			7.86000	102.31711	7.86000	102.29567				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.87216				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.89633				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.98578	7.83000	100.96470				0.00	0	2,600,000,000
Total TH10A3 SPOT										0.00	0	2,600,000,000
Total For TH10A3										0.00	0	2,600,000,000
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.85886				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.88908				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.89810				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.85886				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.88908				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	81.70461	7.16000	100.88323				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.94827				0.00	343,800,000	171,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	343,800,000	171,900,000
Total For TH10B1										0.00	343,800,000	171,900,000
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.94344				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.05917				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.04353				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.51444				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.46077				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85764				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89633				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.09730	8.73000	100.95655				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85401				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88908				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.54500	97.42957	8.54500	99.77741				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A£ On 18/07/2041 Spot Bond				100.00000	0.00000	100.88908				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95067				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.93740				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.93257				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	101.05677				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	101.05196				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	101.00978				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.43091				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.43570				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.41181				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.92417				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.47345	101.06155	6.45763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A:On 18/04/2036 Spot Bond				100.00000	0.00000	100.85401				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A:On 18/04/2036 Spot Bond				100.00000	0.00000	100.99094				0.00	2,000,000,000	1,000,000,000
Total THE8A3 SPOT										0.00	2,000,000,000	1,000,000,000
Total For THE8A3										0.00	2,000,000,000	1,000,000,000
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.96274				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	101.01099				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.51921				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	101.25278				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				100.00000	0.00000	100.90544				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.91793				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.90544				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.91793				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.92417				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.89795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.91793				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.98657				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.98657				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.98657				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	101.08632				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	101.11125				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	101.08009				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.57735				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.60834				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.59594				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.51000	106.85341	7.51000	106.83189				0.00	0	1,260,000,000
Total TL15 SPOT										0.00	0	1,260,000,000
Total For TL15										0.00	0	1,260,000,000
TL20 On 22/02/2020 Spot Bond			9.32500	89.34178	9.32500	89.26818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.64000	107.28437	7.64000	107.26251			764,000,000.00	100,000	66,108,200,000
Total TN17 SPOT									764,000,000.00	100,000	66,108,200,000
Total For TN17									764,000,000.00	100,000	66,108,200,000
TN20 On 17/09/2020 Spot Bond			8.90500	112.16946	8.90500	112.14291			17,814,452,500,000.00	2,000,500,000	15,603,262,000
Total TN20 SPOT									17,814,452,500,000.00	2,000,500,000	15,603,262,000
Total For TN20									17,814,452,500,000.00	2,000,500,000	15,603,262,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.76354	100.00000	0.76116			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			9.11000	113.85262	9.11000	113.82507			0.00	0	5,120,000,000
Total TN23 SPOT									0.00	0	5,120,000,000
Total For TN23									0.00	0	5,120,000,000
TN25 On 19/08/2025 Spot Bond			9.36000	101.32600	9.36000	101.30082			0.00	0	16,500,000,000
Total TN25 SPOT									0.00	0	16,500,000,000
Total For TN25									0.00	0	16,500,000,000
TN27 On 14/11/2027 Spot Bond			9.41000	98.87522	9.41000	98.85052			150,575,056,000,000.00	16,001,600,000	11,003,500,000
Total TN27 SPOT									150,575,056,000,000.00	16,001,600,000	11,003,500,000
Total For TN27									150,575,056,000,000.00	16,001,600,000	11,003,500,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.34660			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	101.30974			0.00	0	1,558,354,300
Total TNF18 SPOT									0.00	0	1,558,354,300
Total For TNF18									0.00	0	1,558,354,300
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.36247			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	100.37175			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.37265			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.41815			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.51246				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.36159				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.23916				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.07556				0.00	3,200,000,000	1,600,000,000
Total TPDA02 SPOT										0.00	3,200,000,000	1,600,000,000
Total For TPDA02										0.00	3,200,000,000	1,600,000,000
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.09884				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.92417				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.98928				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	100.08302	10.00000	100.05534				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	100.08096	9.75000	100.05396				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	10.08036	100.00000	10.05350				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.68315				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.79103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.85094				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.86293				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	102.19824				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.93944				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.69674	100.00000	12.64091				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	99.50921				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	98.83220				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	98.62517				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	97.63784				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	96.99084				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	96.15595				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	96.55108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	99.70930				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	96.35317				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	96.11796				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	99.23443				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	95.88558				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	95.17773				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	94.90171				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	97.77221				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	94.20950				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	94.05730				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	93.74308				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	93.40648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	12.63769	100.00000	12.60707				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	79.34130	100.00000	79.01479				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.71665				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.69958				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.66759				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.65152				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.59912				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	100.29990				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	100.22884				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	100.19345				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.74346				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	100.21605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.67721				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	100.19496				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.95500	108.48617	8.95500	108.45992				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.13715				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.11931				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.48828				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.50436				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.50510				0.00	0	50,000,000
Total VKE03 SPOT										0.00	0	50,000,000
Total For VKE03										0.00	0	50,000,000
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.23266				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.26761				0.00	0	0

Contract 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			7.00000	112.09496	7.00000	112.07400				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			1.35000	239.25371	1.35000	239.22311				0.00	0	662,100,000
Total WS05 SPOT										0.00	0	662,100,000
Total For WS05										0.00	0	662,100,000
WSP1 On 28/05/2015 Spot Bond			6.93000	103.83399	6.93000	103.81476				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			7.30000	106.52165	7.30000	106.50090				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.67500	107.55284	7.67500	107.53083				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			8.00000	106.90249	8.00000	106.87971				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			8.09500	107.00236	8.09500	106.97929				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			6.56000	94.82414	6.56000	94.80751				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.49000	93.06272	6.49000	93.04648				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			5.91000	98.59514	5.91000	98.57940				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			6.56000	94.80751	6.56000	94.79088				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.06500	70.31057	7.06500	70.29731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	45.73064	100.00000	45.64387				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	24.20580	100.00000	24.15988				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										8.14e+018	327,716,581,400	202,597,551,000
Total for SPOT :										8.14e+018	327,716,581,400	202,597,551,000
Total Futures										8.14e+018	327,716,582,819	202,597,916,307
Total Options										826 580.90	1,090	68,489
Grand Total:										8.14e+018	327,716,583,909	202,597,984,796