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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			121.99630	121.99630	121.96520	121.96520			0.00	0	0
EL28 On 06/11/2014 Bond Future			122.38598	122.38598	122.35438	122.35438			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			7,965.20000	7.96520	7,996,300		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			7,955.20000	7.95520	7,986,300		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			7,975.20000	7.97520	8,006,300		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			354.38000	0.35438	385,980		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			344.38000	0.34438	375,980		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			364.38000	0.36438	395,980		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.47956	85.72456	9.43939	86.02962			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.57054	83.24404	9.52911	83.55366			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.66102	84.55589	9.61802	84.87214			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			5,082.93000	5.08293	4,777,870		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			5,151.96000	5.15196	4,846,900		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			5,220.89000	5.22089	4,915,830		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			5,413.27000	5.41327	5,103,650		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			5,480.72000	5.48072	5,171,100		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			5,548.07000	5.54807	5,238,450		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,815.02000	2.81502	2,498,770		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			2,675.01000	2.67501	2,358,760		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			2,745.06000	2.74506	2,428,810		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.08436	116.08436	116.05569	116.05569			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.86517	117.86517	117.83585	117.83585			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,045.69000	7.04569	7,074,360		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,065.69000	7.06569	7,094,360		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,055.69000	7.05569	7,084,360		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			825.85000	0.82585	855,170		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			845.85000	0.84585	875,170		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			835.85000	0.83585	865,170		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			119.41332	119.41332	119.38289	119.38289			0.00	0	334
I2038	On	06/11/2014			121.24525	121.24525	121.21411	121.21411			0.00	0	0
Total I2038 Future											0.00	0	334
I2038	On	07/08/2014	105.99	Call			13,392.89000	13.39289	13,423,320		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			13,382.89000	13.38289	13,413,320		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			13,372.89000	13.37289	13,403,320		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			1,214.11000	1.21411	1,245,250		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			1,204.11000	1.20411	1,235,250		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			1,224.11000	1.22411	1,255,250		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	334
I2046	On	07/08/2014			118.39215	118.39215	118.36199	118.36199			0.00	0	5,218
I2046	On	06/11/2014			118.86272	118.86272	118.83191	118.83191			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			13,931.99000	13.93199	13,962,150		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			13,921.99000	13.92199	13,952,150		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			13,911.99000	13.91199	13,942,150		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			14,401.91000	14.40191	14,432,720		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			14,391.91000	14.39191	14,422,720		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			14,381.91000	14.38191	14,412,720		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,218
I2050	On	07/08/2014			126.15299	126.15299	126.12021	126.12021			0.00	0	1,300
I2050	On	06/11/2014			128.08815	128.08815	128.05460	128.05460			0.00	0	0
Total I2050 Future											0.00	0	1,300
I2050	On	07/08/2014	112.01	Call			14,110.21000	14.11021	14,142,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14,130.21000	14.13021	14,162,990		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14,120.21000	14.12021	14,152,990		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,064.60000	2.06460	2,098,150		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			2,054.60000	2.05460	2,088,150		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			2,044.60000	2.04460	2,078,150		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	1,300
R157	On	07/08/2014	Bond Future			6.70611	112.52898	6.66457	112.57440		1.10	0.00	0	8,548
R157	On	06/11/2014	Bond Future			6.88372	107.42847	6.82923	107.47443		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.13705	109.12203	7.05420	109.17097		1.00	0.00	0	0
Total R157 Future												0.00	0	8,548
R157	On	07/08/2014	Bond Future	6.76	Call			294.28000	0.29428	267,650	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			189.98000	0.18998	208,770	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			281.59000	0.28159	255,620	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			199.13000	0.19913	218,580	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			287.90000	0.28790	261,600	1.10	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			194.52000	0.19452	213,640	1.10	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			637.70000	0.63770	672,470	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			106.68000	0.10668	95,330	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			631.23000	0.63123	665,840	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			102.65000	0.10265	91,630	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			644.21000	0.64421	679,150	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			104.65000	0.10465	93,460	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			78.58000	0.07858	85,920	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,076.85000	1.07685	1,035,190	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			77.68000	0.07768	84,960	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,067.05000	1.06705	1,025,520	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			79.49000	0.07949	86,900	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,071.95000	1.07195	1,030,350	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	8,548
R186	On	07/08/2014	Bond Future			8.12212	119.80192	8.09194	120.06395		10.92	0.00	0	49,290
R186	On	06/11/2014	Bond Future			8.18918	121.62558	8.15793	121.89140		10.73	0.00	0	0
R186	On	05/02/2015	Bond Future			8.25257	118.24607	8.21988	118.51857		10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												0.00	0	49,290
R186	On	07/08/2014	Bond Future	9.20	Put			214.81000	0.21481	228,720	11.39	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.31	Call			3,559.00000	3.55900	3,382,410	10.95	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			5,871.60000	5.87160	5,652,710	11.14	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			743.79000	0.74379	786,930	11.14	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			1,716.27000	1.71627	1,803,010	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			7,348.79000	7.34879	7,113,880	11.25	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			441.85000	0.44185	468,970	11.25	0.00	0	840
R186	On	07/08/2014	Bond Future	9.20	Call			9,330.03000	9.33003	9,081,910	11.39	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			3,249.89000	3.24989	3,081,260	10.92	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			1,886.46000	1.88646	1,979,860	10.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Call			3,454.32000	3.45432	3,280,350	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,749.30000	1.74930	1,837,360	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			3,506.47000	3.50647	3,331,180	10.94	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,683.70000	1.68370	1,769,140	10.95	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			920.10000	0.92010	960,360	11.17	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			3,536.90000	3.53690	3,393,140	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			3,689.80000	3.68980	3,811,860	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			3,578.89000	3.57889	3,434,130	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,646.48000	3.64648	3,767,540	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			3,621.16000	3.62116	3,475,400	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,603.53000	3.60353	3,723,590	10.70	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,122.76000	9.12276	8,897,200	11.17	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,941.19000	6.94119	6,752,580	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,628.06000	2.62806	2,711,950	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,993.23000	6.99323	6,803,940	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,600.86000	2.60086	2,684,070	11.24	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,889.30000	6.88930	6,701,380	11.23	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,655.48000	2.65548	2,740,060	11.23	0.00	0	0
Total R186 Option												0.00	0	7,150
Total For R186												0.00	0	56,440
R197	On	07/08/2014	Bond Future			282.78446	282.78446	282.71376	282.71376			0.00	0	1,244
R197	On	06/11/2014	Bond Future			287.12215	287.12215	287.04977	287.04977			0.00	0	0
Total R197 Future												0.00	0	1,244
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			12,703.76000	12.70376	12,774,460		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			12,723.76000	12.72376	12,794,460		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			12,713.76000	12.71376	12,784,460		0.00	0	0

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	285.00	Call			2,049.77000	2.04977	2,122,150		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			2,039.77000	2.03977	2,112,150		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			2,059.77000	2.05977	2,132,150		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,244
R201	On	07/08/2014	Bond Future			6.23331	102.09106	6.18535	102.10826		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			395.69000	0.39569	407,590	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			78.23000	0.07823	72,890	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			393.02000	0.39302	404,880	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			76.37000	0.07637	71,110	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			398.37000	0.39837	410,310	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			77.30000	0.07730	72,000	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			225.22421	225.22421	225.16682	225.16682		10.28	0.00	0	44,590
R202	On	06/11/2014	Bond Future			228.67866	228.67866	228.62007	228.62007			0.00	0	0
Total R202 Future												0.00	0	44,590
R202	On	07/08/2014	Bond Future	207.99	Call			17,471.39000	17.47139	17,517,620	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			294.57000	0.29457	283,410	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			17,462.03000	17.46203	17,508,250	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			295.21000	0.29521	284,040	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			17,452.68000	17.45268	17,498,880	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			295.86000	0.29586	284,670	10.65	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			1,620.07000	1.62007	1,678,660		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			1,610.07000	1.61007	1,668,660		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			1,630.07000	1.63007	1,688,660		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,590
R2023	On	07/08/2014	Bond Future			7.99418	101.97581	7.95348	102.22256		8.99	0.00	0	12,377
R2023	On	06/11/2014	Bond Future			8.07118	99.60702	8.02879	99.85732		9.13	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.14623	101.17641	8.10162	101.43272		9.00	0.00	0	0
Total R2023 Future												0.00	0	12,377

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	07/08/2014	Bond Future	8.51	Put			594.06000	0.59406	642,750	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			3,811.39000	3.81139	3,615,150	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			620.81000	0.62081	671,320	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			3,856.10000	3.85610	3,658,950	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			607.31000	0.60731	656,910	9.19	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			3,901.02000	3.90102	3,702,960	9.19	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			4,495.54000	4.49554	4,314,080	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,246.23000	1.24623	1,315,070	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,535.28000	4.53528	4,353,070	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,229.32000	1.22932	1,297,410	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,575.15000	4.57515	4,392,210	9.37	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,212.58000	1.21258	1,279,940	9.37	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,241.72000	5.24172	5,060,860	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,653.33000	1.65333	1,728,780	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,279.35000	5.27935	5,097,870	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,636.09000	1.63609	1,710,920	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,317.08000	5.31708	5,134,990	9.20	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,618.99000	1.61899	1,693,210	9.20	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,377
R203	On	07/08/2014	Bond Future			7.27632	106.00512	7.26123	106.04695		3.40	0.00	0	24,254
R203	On	06/11/2014	Bond Future			7.38894	103.45474	7.37240	103.49707		3.42	0.00	0	0
R203	On	05/02/2015	Bond Future			7.50576	105.08495	7.48650	105.13007		3.28	0.00	0	0
Total R203 Future												0.00	0	24,254
R203	On	07/08/2014	Bond Future	6.84	Call			252.78000	0.25278	239,350	3.34	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,429.00000	1.42900	1,457,400	3.34	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			736.10000	0.73610	710,390	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			656.37000	0.65637	672,490	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			750.86000	0.75086	724,880	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			643.43000	0.64343	659,280	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			765.78000	0.76578	739,540	3.41	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			630.67000	0.63067	646,260	3.41	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			426.47000	0.42647	412,100	3.33	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,800.66000	1.80066	1,828,620	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			434.06000	0.43406	419,510	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,782.23000	1.78223	1,810,010	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			441.74000	0.44174	427,030	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,763.89000	1.76389	1,791,510	3.33	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			542.32000	0.54232	525,480	3.35	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,552.93000	1.55293	1,578,420	3.35	0.00	0	0

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	Call			2,448.30000	2.44830	2,412,860	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			472.64000	0.47264	482,320	3.41	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,465.76000	2.46576	2,430,220	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			467.24000	0.46724	476,820	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,483.26000	2.48326	2,447,620	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			461.89000	0.46189	471,370	3.42	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,437.51000	1.43751	1,409,770	3.31	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			962.02000	0.96202	979,400	3.31	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,414
R2030	On	07/08/2014	Bond Future			8.68875	94.45580	8.65358	94.74021			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.76009	95.89432	8.72384	96.18290			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.82954	93.39824	8.79187	93.69338			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	9.00	Call			2,748.71000	2.74871	2,464,300		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,826.34000	2.82634	2,541,930		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,670.99000	2.67099	2,386,580		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	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			2,243.98000	2.24398	1,955,400		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			2,089.65000	2.08965	1,801,070		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			2,166.86000	2.16686	1,878,280		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			3,500.88000	3.50088	3,205,740		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			3,575.19000	3.57519	3,280,050		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			3,426.48000	3.42648	3,131,340		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308
R2037	On	07/08/2014	Bond Future			8.88922	96.51344	8.85921	96.79519			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			8.95686	97.98336	8.92600	98.26919			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.02273	95.26977	8.99073	95.56216			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			1,677.74000	1.67774	1,395,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			1,769.18000	1.76918	1,487,430		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Call			1,860.48000	1.86048	1,578,730		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			6,860.76000	6.86076	6,574,930		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			6,695.66000	6.69566	6,409,830		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,778.27000	6.77827	6,492,440		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			4,573.86000	4.57386	4,281,470		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			4,404.25000	4.40425	4,111,860		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			4,489.12000	4.48912	4,196,730		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	10,102
R204	On	07/08/2014	Bond Future			7.47773	103.03403	7.47355	103.04953		4.99	0.00	0	24,816
R204	On	06/11/2014	Bond Future			7.57148	104.60236	7.56704	104.61795		4.77	0.00	0	0
R204	On	05/02/2015	Bond Future			7.66248	102.21540	7.65705	102.23339		4.83	0.00	0	0
Total R204 Future												0.00	0	24,816
R204	On	07/08/2014	Bond Future	7.44	Call			927.18000	0.92718	913,860	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,051.63000	1.05163	1,053,810	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			945.32000	0.94532	931,910	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,032.66000	1.03266	1,034,750	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			963.68000	0.96368	950,170	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,013.92000	1.01392	1,015,910	4.98	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			1,661.70000	1.66170	1,645,880	5.06	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			533.44000	0.53344	533,120	5.06	0.00	0	530
R204	On	06/11/2014	Bond Future	7.00	Call			579.15000	0.57915	571,540	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,593.35000	2.59335	2,601,330	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			589.45000	0.58945	581,770	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,567.70000	2.56770	2,575,610	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,244.48000	2.24448	2,230,430	4.82	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			773.24000	0.77324	774,780	4.82	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			568.97000	0.56897	561,450	4.63	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,619.12000	2.61912	2,627,190	4.63	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,875.28000	2.87528	2,860,080	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			901.89000	0.90189	904,680	4.95	0.00	0	0

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	05/02/2015	Bond Future	8.24	Call			2,830.88000	2.83088	2,815,770	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			922.18000	0.92218	925,060	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,853.04000	2.85304	2,837,890	4.95	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			911.99000	0.91199	914,830	4.95	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	26,616
R2048	On	07/08/2014	Bond Future			8.95176	101.77982	8.91655	102.14652			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.01808	98.90213	8.98186	99.27434			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.08290	100.46063	9.04543	100.84060			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			7,255.62000	7.25562	6,888,920		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			7,073.10000	7.07310	6,706,400		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			7,164.44000	7.16444	6,797,740		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			7,205.13000	7.20513	6,832,920		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			7,294.94000	7.29494	6,922,730		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			7,115.16000	7.11516	6,742,950		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			4,437.15000	4.43715	4,057,180		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			4,530.67000	4.53067	4,150,700		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			4,343.45000	4.34345	3,963,480		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.66145	98.74443	7.63091	98.87660		6.33	0.00	0	34,069
R207	On	06/11/2014	Bond Future			7.74555	100.24786	7.71327	100.38186		6.13	0.00	0	0
R207	On	05/02/2015	Bond Future			7.82798	98.18598	7.79319	98.32416		6.25	0.00	0	0
Total R207 Future												0.00	0	34,069
R207	On	07/08/2014	Bond Future	7.69	Call			1,332.77000	1.33277	1,255,500	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,077.25000	1.07725	1,132,150	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			1,356.05000	1.35605	1,278,030	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,057.37000	1.05737	1,111,520	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			1,379.56000	1.37956	1,300,790	6.32	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,037.74000	1.03774	1,091,140	6.32	0.00	0	0

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	06/11/2014	Bond Future	7.34	Call			1,021.57000	1.02157	969,200	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,587.31000	2.58731	2,668,940	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			1,036.92000	1.03692	984,020	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,560.32000	2.56032	2,641,420	6.03	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			1,052.41000	1.05241	998,990	6.04	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,533.49000	2.53349	2,614,070	6.04	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,750.34000	3.75034	3,649,930	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,027.42000	1.02742	1,065,190	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,777.62000	3.77762	3,676,880	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,016.30000	1.01630	1,053,740	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,804.97000	3.80497	3,703,910	6.40	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,005.27000	1.00527	1,042,390	6.40	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	34,069
R208	On	07/08/2014	Bond Future			7.80592	97.07082	7.77027	97.24690		7.48	0.00	0	11,985
R208	On	06/11/2014	Bond Future			7.88678	95.14973	7.84939	95.32832		7.44	0.00	0	0
R208	On	05/02/2015	Bond Future			7.96439	96.64908	7.92465	96.83248		7.33	0.00	0	0
Total R208 Future												0.00	0	11,985
R208	On	07/08/2014	Bond Future	7.81	Call			1,502.74000	1.50274	1,403,010	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,306.54000	1.30654	1,382,890	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,987.93000	2.98793	2,848,110	7.66	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			507.98000	0.50798	544,240	7.66	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Call			1,451.34000	1.45134	1,353,580	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,353.84000	1.35384	1,432,160	7.49	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			1,476.92000	1.47692	1,378,170	7.50	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,330.05000	1.33005	1,407,380	7.50	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			813.10000	0.81310	855,880	7.60	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.45	Call			1,130.10000	1.13010	1,062,840	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,063.83000	3.06383	3,175,160	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			1,147.43000	1.14743	1,079,470	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,032.15000	3.03215	3,142,780	7.30	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,862.78000	3.86278	3,726,970	7.60	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			1,112.95000	1.11295	1,046,380	7.29	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,095.71000	3.09571	3,207,730	7.29	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,936.72000	3.93672	3,809,790	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,368.06000	1.36806	1,424,530	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,966.74000	3.96674	3,839,350	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,353.42000	1.35342	1,409,430	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,997.16000	3.99716	3,869,300	7.49	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,339.21000	1.33921	1,394,750	7.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208 Option										0.00	0	2,150
Total For R208										0.00	0	14,135
R209 On 07/08/2014 Bond Future			8.78579	77.90508	8.74548	78.21925		16.39		0.00	0	24,622
R209 On 06/11/2014 Bond Future			8.84966	75.94408	8.80824	76.26294		16.83		0.00	0	0
R209 On 05/02/2015 Bond Future			8.91072	77.14086	8.86794	77.46634		16.55		0.00	0	0
Total R209 Future										0.00	0	24,622
R209 On 07/08/2014 Bond Future	9.04	Call			3,747.78000	3.74778	3,530,470	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.04	Put			1,497.80000	1.49780	1,594,660	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Call			3,795.57000	3.79557	3,576,890	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.05	Put			1,471.01000	1.47101	1,566,500	16.59		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Call			3,843.61000	3.84361	3,623,590	16.60		0.00	0	0
R209 On 07/08/2014 Bond Future	9.06	Put			1,444.59000	1.44459	1,538,740	16.60		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Call			8,917.49000	8.91749	8,645,120	17.45		0.00	0	0
R209 On 06/11/2014 Bond Future	9.95	Put			838.15000	0.83815	884,640	17.45		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.00	Call			4,297.02000	4.29702	4,101,700	16.83		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.00	Put			2,838.04000	2.83804	2,961,580	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Call			9,183.10000	9.18310	8,908,030	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Call			9,445.88000	9.44588	9,168,130	17.48		0.00	0	0
R209 On 06/11/2014 Bond Future	10.05	Put			724.18000	0.72418	765,290	17.48		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.50	Call			0.00000	0.00000	6,358,860	17.16		0.00	0	0
R209 On 06/11/2014 Bond Future	9.50	Put			0.00000	0.00000	1,613,560	17.16	17,749,160.00		11,000	5,500
R209 On 06/11/2014 Bond Future	8.50	Call			0.00000	0.00000	2,329,630	16.58	12,812,965.00		5,500	5,500
R209 On 06/11/2014 Bond Future	9.58	Put			1,384.46000	1.38446	1,455,140	17.21		0.00	0	907
R209 On 06/11/2014 Bond Future	8.50	Put			0.00000	0.00000	5,088,000	16.58		0.00	0	0
R209 On 06/11/2014 Bond Future	8.95	Call			4,091.13000	4.09113	3,901,120	16.81		0.00	0	2,050
R209 On 06/11/2014 Bond Future	8.95	Put			3,008.35000	3.00835	3,137,200	16.81		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Call			4,255.42000	4.25542	4,061,150	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	8.99	Put			2,871.44000	2.87144	2,996,030	16.83		0.00	0	0
R209 On 06/11/2014 Bond Future	10.00	Put			781.36000	0.78136	825,150	17.48		0.00	0	1,640
R209 On 06/11/2014 Bond Future	9.01	Call			4,339.22000	4.33922	4,142,850	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.01	Put			2,805.35000	2.80535	2,927,840	16.84		0.00	0	0
R209 On 06/11/2014 Bond Future	9.05	Call			4,509.63000	4.50963	4,309,110	16.86		0.00	0	2,050
R209 On 06/11/2014 Bond Future	9.05	Put			2,677.37000	2.67737	2,795,710	16.86		0.00	0	0
R209 On 06/11/2014 Bond Future	9.58	Call			6,999.98000	6.99998	6,751,800	17.21		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Call			5,896.71000	5.89671	5,685,580	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.25	Put			3,065.02000	3.06502	3,179,370	16.72		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Call			5,939.88000	5.93988	5,727,950	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.26	Put			3,036.30000	3.03630	3,149,850	16.73		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Call			5,853.66000	5.85366	5,643,340	16.71		0.00	0	0
R209 On 05/02/2015 Bond Future	9.24	Put			3,093.97000	3.09397	3,209,130	16.71		0.00	0	0

Contract 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 Option									30,562,125.00	16,500	23,387
Total For R209									30,562,125.00	16,500	48,009
R210 On 07/08/2014 Bond Future			169.38711	169.38711	169.34463	169.34463			0.00	0	618
R210 On 06/11/2014 Bond Future			169.94543	169.94543	169.90226	169.90226			0.00	0	0
Total R210 Future									0.00	0	618
R210 On 07/08/2014 Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/08/2014 Bond Future	158.99	Call			10,354.63000	10.35463	10,397,110		0.00	0	0
R210 On 07/08/2014 Bond Future	158.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/08/2014 Bond Future	159.00	Call			10,344.63000	10.34463	10,387,110		0.00	0	0
R210 On 07/08/2014 Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 07/08/2014 Bond Future	159.01	Call			10,334.63000	10.33463	10,377,110		0.00	0	0
R210 On 06/11/2014 Bond Future	169.01	Call			892.26000	0.89226	935,430		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			912.26000	0.91226	955,430		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			902.26000	0.90226	945,430		0.00	0	0
R210 On 06/11/2014 Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	618
R211 On 07/08/2014 Bond Future			128.80247	128.80247	128.77294	128.77294			0.00	0	390
R211 On 06/11/2014 Bond Future			130.77839	130.77839	130.74827	130.74827			0.00	0	0
Total R211 Future									0.00	0	390
R211 On 07/08/2014 Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Call			782.94000	0.78294	812,470		0.00	0	0
R211 On 07/08/2014 Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Call			772.94000	0.77294	802,470		0.00	0	0
R211 On 07/08/2014 Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/08/2014 Bond Future	128.01	Call			762.94000	0.76294	792,470		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			738.27000	0.73827	768,390		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Call			758.27000	0.75827	788,390		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			748.27000	0.74827	778,390		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	390
R212 On 07/08/2014 Bond Future			134.15841	134.15841	134.12538	134.12538			0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.21663	136.21663	136.18280	136.18280			0.00	0	0
Total R212 Future									0.00	0	21,797

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/08/2014	Bond Future	129.01	Call			5.115.38000	5.11538	5,148,410		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			5,135.38000	5.13538	5,168,410		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			5,125.38000	5.12538	5,158,410		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			1,182.80000	1.18280	1,216,630		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			1,172.80000	1.17280	1,206,630		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,192.80000	1.19280	1,226,630		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	21,797
R213	On	07/08/2014	Bond Future			8.68085	88.51271	8.64051	88.82685		14.20	0.00	0	24,405
R213	On	06/11/2014	Bond Future			8.75098	86.31841	8.70944	86.63720		14.68	0.00	0	0
R213	On	05/02/2015	Bond Future			8.81945	87.67843	8.77639	88.00406		14.50	0.00	0	0
Total R213 Future												0.00	0	24,405
R213	On	07/08/2014	Bond Future	8.84	Call			3,262.07000	3.26207	3,058,550	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,724.65000	1.72465	1,835,270	14.25	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			3,307.84000	3.30784	3,102,840	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,694.41000	1.69441	1,803,550	14.26	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			3,353.93000	3.35393	3,147,450	14.27	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,664.58000	1.66458	1,772,240	14.27	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			4,035.86000	4.03586	3,848,000	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,039.65000	3.03965	3,170,580	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			4,077.08000	4.07708	3,888,140	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,005.26000	3.00526	3,135,110	14.74	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			4,118.50000	4.11850	3,928,490	14.75	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2,971.16000	2.97116	3,099,940	14.75	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,363.10000	6.36310	6,144,990	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,806.57000	2.80657	2,914,090	14.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,273.67000	6.27367	6,057,120	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,859.93000	2.85993	2,969,010	14.80	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,318.18000	6.31818	6,100,850	14.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			2,833.00000	2.83300	2,941,300	14.81	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,405
R214	On	07/08/2014	Bond Future			8.87975	78.77658	8.84455	79.06266		16.98	0.00	0	5,228
R214	On	06/11/2014	Bond Future			8.94390	76.68713	8.90775	76.97735		17.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/02/2015	Bond Future			9.00644	77.89545	8.96907	78.19184		17.42	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			6,061.67000	6.06167	5,820,840	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			723.88000	0.72388	769,130	17.37	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			6,119.21000	6.11921	5,877,580	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			709.27000	0.70927	753,720	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			6,176.88000	6.17688	5,934,460	17.38	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			694.92000	0.69492	738,580	17.38	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,543.29000	1.54329	1,608,510	18.10	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,120.02000	7.12002	6,896,390	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,582.65000	1.58265	1,649,240	18.08	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,171.12000	7.17112	6,946,800	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,562.86000	1.56286	1,628,760	18.09	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			7,222.33000	7.22233	6,997,330	18.10	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			2,851.30000	2.85130	2,943,280	17.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,868.40000	6.86840	6,665,330	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			2,904.67000	2.90467	2,997,990	17.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,914.40000	6.91440	6,710,660	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			2,878.00000	2.87800	2,970,650	17.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,960.25000	6.96025	6,755,840	17.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	5,228
Total for Bond												30,562,125.00	16,500	364,491
IR CAN	On	07/08/2014	Can-Do Interest Rate			141.12103	141.12103	141.08821	141.08821			0.00	0	635
Total IR CANDO ICAA Future												0.00	0	635
Total For IR CANDO ICAA												0.00	0	635
Total for Can-Do Interest Rate												0.00	0	635
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

Contract 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 ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0

Contract 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 R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			457.28800	457.28800	458.11400	458.11400				0.00	0	504
GOVI On 06/11/2014 GOVI			464.24600	464.24600	465.08400	465.08400				0.00	0	28
GOVI On 05/02/2015 GOVI			471.55600	471.55600	472.41600	472.41600				0.00	0	0
Total GOVI Future										0.00	0	532
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			18,860.00000	1.88600	27,120,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			18,960.00000	1.89600	27,220,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	459.99	Put			18,760.00000	1.87600	27,020,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			160,740.00000	16.07400	152,360,000			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			160,940.00000	16.09400	152,560,000			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			160,840.00000	16.08400	152,460,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			124,060.00000	12.40600	115,460,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			124,260.00000	12.42600	115,660,000			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			124,160.00000	12.41600	115,560,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	532
Total for GOVI									0.00	0	532
AL12 On 07/08/2014 Index Future			504.89400	504.89400	506.41900	506.41900			0.00	0	0
AL12 On 06/11/2014 Index Future			512.57600	512.57600	514.12400	514.12400			0.00	0	0
AL12 On 05/02/2015 Index Future			520.64700	520.64700	522.23000	522.23000			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			426.92900	426.92900	427.31500	427.31500			0.00	0	0
AL37 On 06/11/2014 Index Future			433.42500	433.42500	433.81600	433.81600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/08/2014 Index Future			505.35500	505.35500	506.53000	506.53000			0.00	0	1
AL7T On 06/11/2014 Index Future			513.04400	513.04400	514.23600	514.23600			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			458.83400	458.83400	459.72300	459.72300			0.00	0	678
ALBI On 06/11/2014 Index Future			465.81600	465.81600	466.71800	466.71800			0.00	0	0
ALBI On 05/02/2015 Index Future			473.15000	473.15000	474.07600	474.07600			0.00	0	0
Total ALBI Future									0.00	0	678
Total For ALBI									0.00	0	678
IGOV On 07/08/2014 Index Future			213.42000	213.42000	213.36700	213.36700			0.00	0	1,268
IGOV On 06/11/2014 Index Future			216.69300	216.69300	216.63900	216.63900			2,166,930.00	1	87
IGOV On 05/02/2015 Index Future			220.13100	220.13100	220.08000	220.08000			0.00	0	0
Total IGOV Future									2,166,930.00	1	1,355
Total For IGOV									2,166,930.00	1	1,355
ILBI On 07/08/2014 Index Future			578.97800	578.97800	578.83200	578.83200			0.00	0	210
ILBI On 06/11/2014 Index Future			587.86700	587.86700	587.72200	587.72200			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									2,166,930.00	1	2,244
JIBAR f On 21/05/2014 Jibar Future			5.81000	94.19000	5.81000	94.19000			0.00	0	2,000
JIBAR f On 18/06/2014 Jibar Future			5.91000	94.09000	5.90000	94.10000			0.00	0	2,000
JIBAR f On 16/07/2014 Jibar Future			5.95000	94.05000	5.95000	94.05000			0.00	0	545
JIBAR f On 20/08/2014 Jibar Future			6.11000	93.89000	6.10000	93.90000			0.00	0	0
JIBAR f On 17/09/2014 Jibar Future			6.16000	93.84000	6.15000	93.85000			0.00	0	1,000
JIBAR f On 15/10/2014 Jibar Future			6.29000	93.71000	6.27000	93.73000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 17/12/2014 Jibar Future			6.50000	93.50000	6.47000	93.53000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.75000	93.25000	6.73000	93.27000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.92000	93.08000	6.89000	93.11000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.06000	92.94000	7.05000	92.95000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.20000	92.80000	7.20000	92.80000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.33000	92.67000	7.34000	92.66000			0.00	0	0
Total Jibar Future									0.00	0	13,395
Total For JIBAR FUTURE									0.00	0	13,395
Total for Jibar									0.00	0	13,395
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									32,729,055.00	16,501	381,297
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.88388			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			7.05000	102.75662	7.05000	102.73728			0.00	0	5,800,000,000
Total AA03 SPOT									0.00	0	5,800,000,000
Total For AA03									0.00	0	5,800,000,000
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.08789			0.00	30,000,000	30,000,000
Total AA04 SPOT									0.00	30,000,000	30,000,000
Total For AA04									0.00	30,000,000	30,000,000
AA05 On 22/03/2019 Spot Bond			8.56000	104.23097	8.56000	104.20723			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	100.66899			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.15500	102.57809	9.15500	102.55300			0.00	0	150,000,000
Total AA07 SPOT									0.00	0	150,000,000
Total For AA07									0.00	0	150,000,000
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.86991			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	99.95935			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.42500	95.90776	9.42500	95.88337			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			7.35000	101.78298	7.35000	101.76301		3,675,000,000.00		500,000	220,000,000
Total AB06 SPOT								3,675,000,000.00		500,000	220,000,000
Total For AB06								3,675,000,000.00		500,000	220,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.29815			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.74500	104.38693	8.74500	104.36266			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI2 On 20/09/2014 Spot Bond			1.51000	135.13818	1.51000	135.08365			0.00	0	6,000,000,000
Total ABCPI2 SPOT									0.00	0	6,000,000,000
Total For ABCPI2									0.00	0	6,000,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.25000	130.26480	2.25000	270.94749			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	99.86316			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.63585			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.23672			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.28823			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.32243			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.80773			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.72014				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.73917				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 On 15/03/2015 Spot Bond			7.81000	104.91633	7.81000	104.89450				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	102.03366				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.78500	101.88162	7.78500	101.86050				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.41162				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.87065				0.00	0	462,000,000
Total ABL12B SPOT										0.00	0	462,000,000
Total For ABL12B										0.00	0	462,000,000
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	100.85493				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.71198				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.91144				0.00	0	0
Total ABL15 SPOT										0.00	0	0
Total For ABL15										0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.15868				0.00	0	0
Total ABL16 SPOT										0.00	0	0
Total For ABL16										0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.29663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABL17 SPOT										0.00	0	0
Total For ABL17										0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	101.79369				0.00	0	0
Total ABL18 SPOT										0.00	0	0
Total For ABL18										0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.45883				0.00	0	0
Total ABL19 SPOT										0.00	0	0
Total For ABL19										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.95000	127.42224	2.95000	127.36593				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			4.26000	115.08852	4.26000	115.03357				0.00	0	1,000,000,000
Total ABLI04 SPOT										0.00	0	1,000,000,000
Total For ABLI04										0.00	0	1,000,000,000
ABLI05 On 18/02/2018 Spot Bond			5.01000	101.48963	5.01000	101.43899				0.00	0	1,000,000,000
Total ABLI05 SPOT										0.00	0	1,000,000,000
Total For ABLI05										0.00	0	1,000,000,000
ABLI06 On 19/07/2020 Spot Bond			5.88000	105.29241	5.88000	105.23742				0.00	0	0
Total ABLI06 SPOT										0.00	0	0
Total For ABLI06										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond			11.14500	113.51823	11.14500	113.48423				0.00	0	0
Total ABLS2A SPOT										0.00	0	0
Total For ABLS2A										0.00	0	0
ABLS2/ On 13/07/2016 Spot Bond				100.00000	0.00000	101.14561				0.00	0	0
Total ABLS2B SPOT										0.00	0	0
Total For ABLS2B										0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.29781				0.00	0	0
Total ABLS3 SPOT										0.00	0	0
Total For ABLS3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.36517				0.00	0	0
Total ABLS4 SPOT										0.00	0	0
Total For ABLS4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.43025				0.00	20,000,000	10,000,000
Total ABLS5 SPOT										0.00	20,000,000	10,000,000
Total For ABLS5										0.00	20,000,000	10,000,000
ABLS1 On 29/06/2019 Spot Bond			4.76000	111.13144	4.76000	111.07683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABLSI1 SPOT										0.00	0	0
Total For ABLSI1										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	64.11868	100.00000	63.96335				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.99000	167.62128	1.99000	167.55149				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	159.42274	2.76000	159.35298				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			2.02000	172.14079	2.02000	172.06894				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.84000	178.74336	1.84000	178.66966				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.14125	74.88099	8.14125	74.86493				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.14125	74.88099	8.14125	74.86493				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.15186				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	92.94000				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	91.83000				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	92.48000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.32000				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	87.77000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.78152				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	100.66825				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	87.30000				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			7.32500	104.39996	7.32500	104.37933				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	88.10000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	90.53000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.35000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.99013				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			7.34000	110.01425	7.34000	109.99269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.68354				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.24000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.00000				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			2.51000	95.84150	2.51000	105.72959				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.53000	101.16779	2.53000	153.32655				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			2.44000	117.18229	2.44000	206.38534				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.40000				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			9.48500	91.49959	9.48500	91.47655				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.12000				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	98.13000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.11047				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.33000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.06000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	112.46500				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.48000	111.71565	9.48000	111.68723				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	110.34500				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			9.42500	112.13710	9.42500	112.10873				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			8.86000	90.22801	8.86000	90.20663				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	100.16000				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	98.67000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.52000	111.41062	9.52000	111.38215			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	88.35000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.43430			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	100.39359			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.34500	106.63624	8.34500	106.61256		1,669,000,000.00	200,000	1,060,000,000	
Total ABS10 SPOT								1,669,000,000.00	200,000	1,060,000,000	
Total For ABS10								1,669,000,000.00	200,000	1,060,000,000	
ABS11 On 09/04/2021 Spot Bond			8.86500	103.90541	8.86500	103.88078		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			7.00000	101.59505	7.00000	101.57607		0.00	0	615,000,000	
Total ABS5 SPOT								0.00	0	615,000,000	
Total For ABS5								0.00	0	615,000,000	
ABS6 On 01/06/2020 Spot Bond			8.87000	100.74522	8.87000	100.72120		18,948,094,000,000.00	2,136,200,000	544,000,000	
Total ABS6 SPOT								18,948,094,000,000.00	2,136,200,000	544,000,000	
Total For ABS6								18,948,094,000,000.00	2,136,200,000	544,000,000	
ABS7 On 11/09/2026 Spot Bond			9.72000	95.12683	9.72000	95.10230		0.00	0	1,200,000,000	
Total ABS7 SPOT								0.00	0	1,200,000,000	
Total For ABS7								0.00	0	1,200,000,000	
ABS9 On 17/03/2016 Spot Bond			7.70000	104.40461	7.70000	104.38317		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.21000	134.19126	2.21000	131.55503				0.00	0	3,030,000,000
Total ABSI1 SPOT										0.00	0	3,030,000,000
Total For ABSI1										0.00	0	3,030,000,000
ABS12 On 07/12/2023 Spot Bond			2.06000	217.05209	2.06000	274.88989				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.45000	124.11209	1.45000	126.82922				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.03000	127.00535	2.03000	129.50235				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	45.09841	100.00000	44.98796				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			11.50000	104.76545	11.50000	104.73362				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	99.97443				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	4.07949	100.00000	4.06960				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	99.97375				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	99.96407				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	24.31563	100.00000	24.25672				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	99.97512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.01752	11.00000	62.99951				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	15.56200	100.00000	15.52430				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.36010				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	101.49540				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	101.29975				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	101.34053				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	101.35846				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.42921				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	102.42921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.44367				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	101.26714				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	102.44367				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	102.41476				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.17743				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	101.24423				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	101.12434				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	101.31609				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	101.35664				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	101.37291				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	101.34031				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	101.26714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.32500	104.56363	9.32500	104.53745				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.43626				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	101.12883				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	82.84950				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	158.05679				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	158.08324				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.29967				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	99.86641				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.25889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.24910				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL135 On 20/09/2021 Spot Bond				100.00000	0.00000	102.33965				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	101.61693				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	102.33837				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	102.41079				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.01030				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	101.30501				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	103.37085				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15855				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.30458				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27868				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	101.14812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.12033				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	101.17426				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	101.27542				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	101.21828				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	101.15302				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	101.17099				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	101.66754	10.23000	101.63998				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.18878				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	101.16119				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	115.53901				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			9.50000	105.23732	9.50000	105.21049				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	101.27045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	112.90550	1.75000	112.80052				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.16936				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	101.17244				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24659				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.28714				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.20604				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/09/2014 Spot Bond				100.00000	0.00000	101.27903				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL178 On 20/06/2015 Spot Bond				100.00000	0.00000	101.89673				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	103.36661				0.00	0	250,000,000
Total ACL181 SPOT										0.00	0	250,000,000
Total For ACL181										0.00	0	250,000,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.24589				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.29524				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.53265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.27903				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.24182				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31101				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.33221				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.16103				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.18553				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.33718				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.32442				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41674				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.25470				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.40379				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.80821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41674				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.88671				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	101.35196				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	101.35196				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	115.24610				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	116.07079				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	101.17358				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.16222				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	99.98256				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	101.19306				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.19793				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	101.24659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.17521				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.17358				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.28502				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	102.18450				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	100.41394				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 26/05/2014 Spot Bond				100.00000	0.00000	101.35415				0.00	0	0
Total ADCP05 SPOT										0.00	0	0
Total For ADCP05										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.37007				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	93.02368	100.00000	92.79679				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	13.48704	100.00000	13.45437				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	99.96084				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	99.95673				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	99.95400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.53890			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.59372			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.66673			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	100.51615			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.08000	97.93794	8.08000	97.91674			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.66813			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.77911			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.48000	101.90741	8.48000	101.88442		679,248,000,000.00		80,100,000	20,100,000
Total AIR01 SPOT								679,248,000,000.00		80,100,000	20,100,000
Total For AIR01								679,248,000,000.00		80,100,000	20,100,000
AIR02 On 30/04/2023 Spot Bond			9.12000	116.05483	9.12000	116.02656		1,276,800,000,000.00		140,000,000	70,000,000
Total AIR02 SPOT								1,276,800,000,000.00		140,000,000	70,000,000
Total For AIR02								1,276,800,000,000.00		140,000,000	70,000,000
AIR02U On 05/10/2014 Spot Bond			100.00000	88.29711	100.00000	90.67342		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			7.19000	108.21016	7.19000	108.18938		8,628,000,000,000.00		1,200,000,000	2,940,000,000
Total AIR03 SPOT								8,628,000,000,000.00		1,200,000,000	2,940,000,000
Total For AIR03								8,628,000,000,000.00		1,200,000,000	2,940,000,000
AIR03U On 26/10/2014 Spot Bond			100.00000	86.51946	100.00000	86.31919		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.22331	100.00000	12.19626				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.78000	157.94994	2.78000	157.88081				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	101.42306				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	101.28714				0.00	0	0
Total ANG06 SPOT										0.00	0	0
Total For ANG06										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.67336				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.24333				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	99.75158				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.09239				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 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
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.22625			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44035			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN01 On 09/12/2015 Spot Bond				100.00000	0.00000	101.13402			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN01 On 04/04/2017 Spot Bond				100.00000	0.00000	96.76000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN01 On 11/04/2017 Spot Bond				100.00000	0.00000	99.07000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN01 On 09/03/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.27954			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	101.09239			0.00	0	0
Total BAR002 SPOT									0.00	0	0
Total For BAR002									0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.07614			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.00620			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			8.97000	104.23594	8.97000	104.21095			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.16270				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	101.53506				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	100.88214				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	102.08163				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	101.52398				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			9.43500	104.95105	9.43500	104.92446				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			7.30500	107.09983	7.30500	107.07884				0.00	0	3,170,000,000
Total BAW2 SPOT										0.00	0	3,170,000,000
Total For BAW2										0.00	0	3,170,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.06639				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	100.97090				0.00	0	0
Total BAW6 SPOT										0.00	0	0
Total For BAW6										0.00	0	0
BAW7 On 02/10/2014 Spot Bond			7.76500	101.45133	7.76500	101.43036				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			8.89500	104.26817	8.89500	104.24338				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.06931	103.87296	11.06931	103.07692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			11.06944	101.99152	11.06944	101.82034				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.10552	101.91902	11.10552	101.77246				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.39780				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.14161	101.86910	11.14161	101.69243				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.85537	101.38859	11.85537	101.34946				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.43099				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.43099				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.43105				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.31931	101.04474	11.31931	101.17171				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.25594	102.83298	11.25594	101.76093				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.06944	101.99152	11.06944	101.82034				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.15900	102.26373	11.15900	101.93035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.32900	96.72237	10.32900	101.44496				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	101.35802				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	101.34151				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	101.34151				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	101.26933				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.86081	100.51885	10.86081	100.87414				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			11.67000	100.01771	11.67000	99.98610				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.30215				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.59500	70.06279	11.59500	97.59442				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.98173				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	101.23202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	86.24801	9.28000	101.24262				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.32183				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.37000	67.06054	11.37000	100.07388				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.28246				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.31527				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.31527				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.84542				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.26670				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.33121				0.00	0	0
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	101.36651				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.98174				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.33121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.26932				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.28509				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.33130				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.95962				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.06931	104.22289	14.06931	103.45427				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.27587	102.27055	15.27587	102.22051				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.15558	102.09955	14.15558	101.99599				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.74015				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.74015				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.74015				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.80523				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.51176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	16.30698	100.00000	16.27604				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.12791	100.00000	21.07617				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.22878	100.00000	19.18168				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.86962	100.00000	11.84054				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.88259	100.00000	11.85381				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.35093	100.00000	14.31578				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.43483	100.00000	12.40438				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.55367				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.49924				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	6.79435	100.00000	6.76075				0.00	0	37,500,000,000
Total BCP3U SPOT										0.00	0	37,500,000,000
Total For BCP3U										0.00	0	37,500,000,000
BCP4U On 30/06/2019 Spot Bond			100.00000	6.79435	100.00000	6.76075				0.00	0	37,500,000,000
Total BCP4U SPOT										0.00	0	37,500,000,000
Total For BCP4U										0.00	0	37,500,000,000
BCP80I On 19/05/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP80U SPOT									0.00	0	0
Total For BCP80U									0.00	0	0
BCP81I On 06/06/2014 Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0
Total BCP81U SPOT									0.00	0	0
Total For BCP81U									0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0
Total BCP82U SPOT									0.00	0	0
Total For BCP82U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.96000	105.34274	1.96000	176.07848			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.04000	94.26954	8.04000	149.58905			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.04000	95.54033	8.04000	149.90146			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	98.22618	8.42500	98.20403			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.54813			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.20097			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.99000	98.18917	7.99000	98.16827		159,800,000,000.00	20,000,000	600,000,000	
Total BEER02 SPOT								159,800,000,000.00	20,000,000	600,000,000	
Total For BEER02								159,800,000,000.00	20,000,000	600,000,000	
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.32758			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	100.53409			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.54504				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	100.58155				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	100.61802				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.71972				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	14.41097	100.00000	14.37568				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	100.35816				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	100.37608				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	100.38376				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.38632				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	100.41699				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	100.45784				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	14.09642	100.00000	14.06189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.09642	100.00000	14.06189				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	101.18548				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	101.27991				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	101.30566				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			8.44500	102.43213	8.44500	102.40911				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.38289				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	101.52002				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	10.08120	100.00000	10.05678				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.25500	103.70874	6.25500	103.69121				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.49106				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BIDC3€ On 05/08/2014 Spot Bond				100.00000	0.00000	98.63613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC36 SPOT										0.00	0	0
Total For B IDC36										0.00	0	0
B IDC36 On 05/06/2014 Spot Bond				100.00000	0.00000	99.73036				0.00	0	0
Total B IDC38 SPOT										0.00	0	0
Total For B IDC38										0.00	0	0
B IDC38 On 04/09/2014 Spot Bond				100.00000	0.00000	98.10690				0.00	0	0
Total B IDC39 SPOT										0.00	0	0
Total For B IDC39										0.00	0	0
B IDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.38834				0.00	0	0
Total B IDC40 SPOT										0.00	0	0
Total For B IDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.96760				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	99.96168				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	99.96511				0.00	300,000,000	300,000,000
Total BLG1B SPOT										0.00	300,000,000	300,000,000
Total For BLG1B										0.00	300,000,000	300,000,000
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	99.96330				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	99.96001				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	99.94633				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	99.92586				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	43.80309	100.00000	43.69697				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01 On 30/09/2016 Spot Bond			100.00000	19.82139	100.00000	19.77285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.22265			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	99.99977			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			7.58500	102.94867	7.58500	102.92799		758,500,000.00	100,000	100,000	
Total CBL06 SPOT								758,500,000.00	100,000	100,000	
Total For CBL06								758,500,000.00	100,000	100,000	
CBL08 On 02/11/2016 Spot Bond			9.54500	110.42518	9.54500	110.39720		0.00	0	20,000,000	
Total CBL08 SPOT								0.00	0	20,000,000	
Total For CBL08								0.00	0	20,000,000	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.58937		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	
Total For CBL09								0.00	0	0	
CBL11 On 06/05/2016 Spot Bond			9.19500	102.72204	9.19500	102.69694		919,500,000.00	100,000	630,000,000	
Total CBL11 SPOT								919,500,000.00	100,000	630,000,000	
Total For CBL11								919,500,000.00	100,000	630,000,000	
CBL12 On 06/09/2018 Spot Bond			11.28000	102.40294	11.28000	102.37240		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.47272		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			11.53000	103.47790	11.53000	103.44586		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	100.16176		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			9.43500	100.06293	9.43500	100.03786		2,830,500,000.00	300,000	300,000	
Total CBL16 SPOT								2,830,500,000.00	300,000	300,000	
Total For CBL16								2,830,500,000.00	300,000	300,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.89235		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.97000	99.10850	11.97000	99.07668				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.34768				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	101.84113				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	100.25463				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			10.18500	92.92203	10.18500	92.89695				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	121.05213	9.87000	121.02010				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.72000	117.05278	9.72000	117.02226				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	116.34095	9.05000	116.31298				0.00	0	2,000,000,000
Total CCT03 SPOT										0.00	0	2,000,000,000
Total For CCT03										0.00	0	2,000,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.11431				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			11.79500	102.11444	11.79500	102.08264				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	100.12070				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.47714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.17083				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.00958				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.15379				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.81832				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.84929				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	99.96505				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	99.96543				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	99.96341				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	100.03470				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	101.29977				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	102.32216				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	101.67428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN183 On 01/07/2021 Spot Bond			10.11000	103.85971	10.11000	103.83141				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 15/06/2016 Spot Bond				100.00000	0.00000	101.67428				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN185 On 06/07/2016 Spot Bond				100.00000	0.00000	100.83955				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN187 SPOT										0.00	0	0
Total For CLN187										0.00	0	0
CLN187 On 23/08/2016 Spot Bond			2.76000	117.02295	2.76000	116.97169				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	106.30736				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	114.06306	3.14000	116.90319				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	101.79537	8.25000	101.77301				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 15/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN195 SPOT										0.00	0	0
Total For CLN195										0.00	0	0
CLN195 On 15/06/2016 Spot Bond				100.00000	0.00000	101.67428				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	101.67428				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN197 On 13/09/2021 Spot Bond			3.10000	122.09164	3.10000	116.49955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	121.93596	2.40000	116.35319				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	101.84383				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.94008				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	100.67207				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.40000	101.01225	8.40000	100.98955				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.74684				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	100.73655				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.55243				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.56332				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.45000	101.11496	8.45000	101.09209				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.45000	101.11496	8.45000	101.09209				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	102.83151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN224 On 15/06/2014 Spot Bond				100.00000	0.00000	103.32780				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.50000	104.25991	8.50000	104.23607				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.33240				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47262				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.61819				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.61819				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN232 On 20/06/2014 Spot Bond			100.17539	99.79675	100.17539	99.54497				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN233 On 15/06/2016 Spot Bond				100.00000	0.00000	101.80274				0.00	0	0
Total CLN233 SPOT										0.00	0	0
Total For CLN233										0.00	0	0
CLN236 On 14/02/2017 Spot Bond				100.00000	0.00000	100.02027				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.35130				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.86832				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.85939				0.00	0	0

Contract 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	102.16886	9.35000	102.14307				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	102.16886	9.35000	102.14307				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	99.86826				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	99.86788				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	95.50824				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	99.78058				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.26147				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	99.78487				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.03948				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	101.03948				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	101.03948				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	101.03948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.03948				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	101.06592				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10978				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10978				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10978				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10978				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10978				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.11712				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.30000	102.76124	9.30000	102.73586				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	100.38854				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 24/02/2017 Spot Bond				100.00000	0.00000	99.78566				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.23038				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.22227				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.24271				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.00000	0.00000	99.94327				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27(On 25/05/2017 Spot Bond				100.00000	0.00000	99.84011				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.23944				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27(On 20/06/2015 Spot Bond				100.00000	0.00000	104.80333				0.00	656,600,000	328,300,000
Total CLN279 SPOT										0.00	656,600,000	328,300,000
Total For CLN279										0.00	656,600,000	328,300,000
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.51837				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 21/06/2015 Spot Bond				100.00000	0.00000	101.09095				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28(On 27/06/2015 Spot Bond				100.00000	0.00000	101.01695				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				100.00000	0.00000	101.18982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37626				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37626				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37626				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37626				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN287 On 10/08/2017 Spot Bond				100.00000	0.00000	100.14477				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.66368				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	101.54495				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	101.27842				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.55967				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14572				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	101.26376				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	101.00562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.42535				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	101.14576				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	101.14576				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	101.13786				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	120.28813				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	102.92440				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	120.64249				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	119.76605				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	120.35812				0.00	0	0
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	117.04715				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	117.18598				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.11439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.76500	93.44736	10.76500	93.42073				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.28500	94.92594	11.28500	94.89763				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08519				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.43616				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.11175				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.52067				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.43391				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.46347	8.80500	100.44587				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.25470				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.16673				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	113.73547				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	101.31469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33900				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	101.43292				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	101.30476				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	101.82708				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	101.82708				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	101.82708				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	101.49552				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 21/06/2014 Spot Bond				100.00000	0.00000	101.02992				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN333 On 19/07/2014 Spot Bond				100.00000	0.00000	100.48661				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN334 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08519				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	103.74818				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	103.77842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 23/06/2014 Spot Bond				100.00000	0.00000	101.05581				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.42513				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.67057				0.00	686,800,000	343,400,000
Total CLN340 SPOT										0.00	686,800,000	343,400,000
Total For CLN340										0.00	686,800,000	343,400,000
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.09177				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.90659				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.56048				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.18554				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.38760				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.42087				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.14120				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 23/06/2014 Spot Bond				100.00000	0.00000	101.04824				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.40213				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.81241				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.81241				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	99.81566				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	101.90116				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(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
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.79808				0.00	0	0
Total CLN356 SPOT										0.00	0	0
Total For CLN356										0.00	0	0
CLN35(On 24/02/2017 Spot Bond				100.00000	0.00000	99.80476				0.00	0	0
Total CLN357 SPOT										0.00	0	0
Total For CLN357										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	100.39878				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	100.51734				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.13787				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	102.91564	10.55000	101.57683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.94500	106.64981	9.94500	105.32275				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	101.20434				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	100.32194				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.08500	108.65118	12.08500	107.00892				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	100.33562				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.11500	106.75273	12.11500	106.57144				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			10.54500	106.16170	10.54500	105.99347				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	100.33562				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	100.43894				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	101.60682				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	101.12302				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	100.80341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.67483				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.63032				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.48500	102.84173	9.48500	102.68302				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69947				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.34414	7.01000	38.95453				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	157.22196				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			8.42500	98.22618	8.42500	136.00891				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.04000	34.02830	8.04000	149.58905				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.04000	34.44173	8.04000	149.90146				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.06342				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	89.97845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85657				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	100.85657				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	101.34868				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	101.25735				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	101.27535				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.27903				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.52067				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.15898				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.67668				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.68968				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.84411				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	100.77296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.95000	108.16496	8.95000	105.60394			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.89500	104.44671	8.89500	104.42174			0.00	0	710,000,000
Total COJ04 SPOT									0.00	0	710,000,000
Total For COJ04									0.00	0	710,000,000
COJ05 On 05/06/2023 Spot Bond			10.09500	117.87798	10.09500	117.84609			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			8.30000	108.40180	8.30000	108.37759			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.68500	107.05851	9.68500	107.03100			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.07500	95.57508	10.07500	95.54941			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	97.22704	10.77000	97.19918			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	94.92845	10.77000	94.90109			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	100.01351			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.82341			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	101.53826			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.33123			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.00500	104.19178	11.00500	104.11370			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	11.87729	100.00000	11.84851			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.43830			0.00	656,600,000	328,300,000
Total DENG43 SPOT									0.00	656,600,000	328,300,000
Total For DENG43									0.00	656,600,000	328,300,000
DENG4 On 29/09/2017 Spot Bond			8.17000	97.17431	8.17000	97.15316			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	99.88411			0.00	0	0
Total DENG50 SPOT									0.00	0	0
Total For DENG50									0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	101.24171			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	64.84875	100.00000	64.74576			0.00	0	0
Total DENG52 SPOT									0.00	0	0
Total For DENG52									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.38934			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.22171			0.00	0	0
Total DLTC03 SPOT									0.00	0	0
Total For DLTC03									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.08950			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	101.66734			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	100.85225			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.28038			0.00	0	0
Total DRD03 SPOT									0.00	0	0
Total For DRD03									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.34253			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.18000	113.75648	7.18000	113.73444			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			8.34500	107.58373	8.34500	107.55944		12,689,407,000,000.00	1,520,600,000	4,370,000,000	
Total DV22 SPOT								12,689,407,000,000.00	1,520,600,000	4,370,000,000	
Total For DV22								12,689,407,000,000.00	1,520,600,000	4,370,000,000	
DV23 On 27/02/2023 Spot Bond			8.82500	109.31163	8.82500	109.28556		15,091,632,500,000.00	1,710,100,000	5,960,000,000	
Total DV23 SPOT								15,091,632,500,000.00	1,710,100,000	5,960,000,000	
Total For DV23								15,091,632,500,000.00	1,710,100,000	5,960,000,000	
DV24 On 18/02/2024 Spot Bond			8.93500	107.25544	8.93500	107.22955		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.52000	107.05649	9.52000	107.02899		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 09/06/2014 Spot Bond				100.00000	0.00000	101.15666		0.00	0	0	
Total DVC001 SPOT								0.00	0	0	
Total For DVC001								0.00	0	0	
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	101.20221		0.00	0	0	
Total DVC003 SPOT								0.00	0	0	
Total For DVC003								0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	99.99984		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	101.10722		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			7.97500	130.61892	7.97500	130.59070		0.00	0	1,800,000,000	

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 E170 SPOT									0.00	0	1,800,000,000
Total For E170									0.00	0	1,800,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.88050			0.00	400,000,000	400,000,000
Total EDC01 SPOT									0.00	400,000,000	400,000,000
Total For EDC01									0.00	400,000,000	400,000,000
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	104.38635	0.10000	133.74759			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			1.96000	120.40501	1.96000	120.35500			0.00	0	3,580,000,000
Total EL28 SPOT									0.00	0	3,580,000,000
Total For EL28									0.00	0	3,580,000,000
EL29 On 19/11/2029 Spot Bond			1.97000	108.08139	1.97000	108.03647			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			2.11500	107.21768	2.11500	107.17261			0.00	0	21,000,000,000
Total EL30 SPOT									0.00	0	21,000,000,000
Total For EL30									0.00	0	21,000,000,000
EMM01 On 28/07/2020 Spot Bond			9.58500	107.71242	9.58500	107.68457		1,801,980,000,000.00		188,000,000	47,000,000
Total EMM01 SPOT								1,801,980,000,000.00		188,000,000	47,000,000
Total For EMM01								1,801,980,000,000.00		188,000,000	47,000,000
EMM02 On 11/03/2021 Spot Bond			9.43500	108.36002	9.43500	108.33287		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	101.86786	9.82000	101.84132		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.21000	92.33002	10.21000	95.17603				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			10.37000	103.19443	10.37000	102.32634				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	99.99995				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPFC01 On 12/09/2014 Spot Bond				100.00000	0.00000	101.18893				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC01 On 06/11/2014 Spot Bond				100.00000	0.00000	100.19227				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC11 On 19/11/2014 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ185U On 11/06/2014 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total EQ185U SPOT										0.00	0	0
Total For EQ185U										0.00	0	0
EQ204U On 15/05/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				0.00	0	0
Total EQ204U SPOT										0.00	0	0
Total For EQ204U										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	76.35983	100.00000	76.20042				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	73.56742	100.00000	73.42429				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207U On 14/08/2014 Spot Bond			100.00000	80.93126	100.00000	80.75221			380,000,000,000,000.00	13,800,000,000	13,800,000,000	

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 EQ207U SPOT									10,000,000,000,000.00	13,800,000,000	13,800,000,000
Total For EQ207U									10,000,000,000,000.00	13,800,000,000	13,800,000,000
EQ208L On 11/07/2014 Spot Bond			100.00000	87.52998	100.00000	87.32057			550,000,000,000,000.00	5,500,000,000	5,500,000,000
Total EQ208U SPOT									10,000,000,000,000.00	5,500,000,000	5,500,000,000
Total For EQ208U									10,000,000,000,000.00	5,500,000,000	5,500,000,000
EQS01 On 18/11/2014 Spot Bond			3.00000	127.37230	3.00000	127.31583			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			11.36000	106.52215	11.36000	106.48964			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.91162			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.55463			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	101.28774			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.89000	85.07729	9.89000	97.01824			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	100.94916			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	101.67588			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	100.00006			0.00	0	0
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.00004			0.00	0	0
Total ERS3B2 SPOT									0.00	0	0
Total For ERS3B2									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			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 ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
Total ERS3C2 SPOT									0.00	0	0
Total For ERS3C2									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1 On 17/08/2014 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.00009			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1 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
ERSA1 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
ERSA1 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
ERSA1 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
ERSA1 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
ERSA1 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
ERSA1 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
ERSA1 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
ES15 On 30/08/2015 Spot Bond			6.75000	102.90499	6.75000	102.88633			0.00	0	2,700,000,000
Total ES15 SPOT									0.00	0	2,700,000,000
Total For ES15									0.00	0	2,700,000,000
ES18 On 20/04/2018 Spot Bond			7.69500	105.92136	7.69500	105.89951		6,927,039,000,000.00		900,200,000	7,557,000,000
Total ES18 SPOT								6,927,039,000,000.00		900,200,000	7,557,000,000
Total For ES18								6,927,039,000,000.00		900,200,000	7,557,000,000
ES23 On 25/01/2023 Spot Bond			8.35500	113.16840	8.35500	113.14282		3,525,049,695,000.00		421,909,000	8,117,075,200
Total ES23 SPOT								3,525,049,695,000.00		421,909,000	8,117,075,200
Total For ES23								3,525,049,695,000.00		421,909,000	8,117,075,200
ES26 On 02/04/2026 Spot Bond			8.63000	95.29097	8.63000	95.26897		10,363,767,000,000.00		1,200,900,000	12,970,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26 SPOT									10,363,767,000,000.00	1,200,900,000	12,970,300,000
Total For ES26									10,363,767,000,000.00	1,200,900,000	12,970,300,000
ES33 On 15/09/2033 Spot Bond			9.39000	84.61603	9.35000	84.90360			3,829,242,000,000.00	407,800,000	112,265,474,800
Total ES33 SPOT									3,829,242,000,000.00	407,800,000	112,265,474,800
Total For ES33									3,829,242,000,000.00	407,800,000	112,265,474,800
ES42 On 25/04/2042 Spot Bond			9.57000	90.20946	9.57000	90.18642			0.00	0	11,800,000,000
Total ES42 SPOT									0.00	0	11,800,000,000
Total For ES42									0.00	0	11,800,000,000
EXX01 On 19/05/2017 Spot Bond			100.00000	8.69719	100.00000	8.67003			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	1.54791	100.00000	1.54308			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	99.86524			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	100.63773			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	101.08039			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	99.84544			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.71210			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.26847			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.70565	100.00000	10.67971			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	10.41844	100.00000	10.39320			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.23393			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.28512			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.38740			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	101.48959			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			6.60000	102.31687	6.60000	102.29876		792,000,000,000.00	120,000,000	900,000,000	
Total FRB03 SPOT								792,000,000,000.00	120,000,000	900,000,000	
Total For FRB03								792,000,000,000.00	120,000,000	900,000,000	
FRB05 On 21/12/2018 Spot Bond			9.37000	100.30354	9.37000	100.27830		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	101.23608		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	101.23601		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	100.50921		0.00	0	0	
Total FRB10 SPOT								0.00	0	0	
Total For FRB10								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.59795		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRBC2 On 21/12/2018 Spot Bond			11.17000	107.83902	11.17000	107.80682		0.00	0	0	
Total FRBC21 SPOT								0.00	0	0	
Total For FRBC21								0.00	0	0	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.88452		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.13000	127.81014	2.13000	128.61341				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			2.09000	131.85814	2.09000	274.26278				0.00	0	110,000,000
Total FRBI23 SPOT										0.00	0	110,000,000
Total For FRBI23										0.00	0	110,000,000
FRBI25 On 31/01/2025 Spot Bond			2.22000	102.28383	2.22000	108.68090				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			2.51000	101.40185	2.51000	153.68135				0.00	0	450,000,000
Total FRBI28 SPOT										0.00	0	450,000,000
Total For FRBI28										0.00	0	450,000,000
FRBI33 On 07/12/2033 Spot Bond			2.33000	119.06006	2.33000	209.69316				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			7.61000	109.66213	7.61000	109.63987				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			7.92200	60.77737	7.92200	60.10102				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			9.47800	38.84942	9.47800	37.94129				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.71000	37.58755	9.71000	36.65041				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 03/06/2014 Spot Bond				100.00000	0.00000	104.66261				0.00	0	0
Total FRC04 SPOT										0.00	0	0
Total For FRC04										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	99.78861				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	99.79459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	99.79459				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC106 On 03/06/2021 Spot Bond				100.00000	0.00000	102.07795				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 24/02/2017 Spot Bond				100.00000	0.00000	99.79814				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC108 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51182				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 15/06/2016 Spot Bond				100.00000	0.00000	101.74794				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29982				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43357				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2014 Spot Bond				100.00000	0.00000	101.91677				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC114 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 15/06/2016 Spot Bond				100.00000	0.00000	101.72225				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34710				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53808				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39245				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	100.00000	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	101.48471				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.84477				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	101.78835				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.76023	100.09221	15.72202				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.25795				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	113.14142				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.50503				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.69082				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	99.81144				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	105.50312				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.40087				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.41720				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.28836				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.31956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	101.74803				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 11/06/2014 Spot Bond				100.00000	0.00000	101.24624				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC158 On 12/06/2014 Spot Bond				100.00000	0.00000	101.22767				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC160 On 20/12/2017 Spot Bond				100.00000	0.00000	101.29524				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	55.19281	13.22500	55.17330				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	101.21740				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	101.21902				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	101.82137				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	101.27741				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			3.46500	93.44375	3.46500	96.63121				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	101.33575				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	101.33575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.87626				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.08519				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.34487				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 15/06/2016 Spot Bond				100.00000	0.00000	103.30923				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.25470				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.22389				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.31852				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.44426				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.00000	0.00000	100.13972				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	100.31509				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	100.47131				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.66734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.30659				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.66572				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.20929				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 07/03/2017 Spot Bond				100.00000	0.00000	103.13642				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC187 On 20/03/2019 Spot Bond				100.00000	0.00000	101.31956				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.31956				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.24173				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.92612				0.00	1,360,000,000	680,000,000
Total FRC191 SPOT										0.00	1,360,000,000	680,000,000
Total For FRC191										0.00	1,360,000,000	680,000,000
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.97976				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.77134				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.77134				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	100.95441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.75534				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.75209				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.73824				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.74036				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	100.68098				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	100.61609				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	100.68098				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	100.61349				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	100.27890				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 22/07/2014 Spot Bond				100.00000	0.00000	100.62130				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.40571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.39760				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	101.55082				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	101.19382				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.43464				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			3.37000	118.62591	3.37000	118.15030				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	101.42368				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	101.43835				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			3.35000	109.09790	3.35000	118.31114				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.79000	99.40041	1.79000	123.34990				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			3.37000	106.28518	3.37000	118.15030				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			2.77000	102.38891	2.77000	122.57627				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			2.84000	103.29041	2.84000	127.34687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.48963				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC78 On 15/06/2016 Spot Bond				100.00000	0.00000	102.22564				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.92259				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	101.95681				0.00	0	0
Total FRC82 SPOT										0.00	0	0
Total For FRC82										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.23448				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	101.41394				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	104.50730				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65507				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	101.59319				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	101.35682				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.78562				0.00	0	0
Total FRC95 SPOT										0.00	0	0
Total For FRC95										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.35520				0.00	0	0

Contract 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	103.84956				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	98.44604				0.00	0	0
Total FRC98 SPOT										0.00	0	0
Total For FRC98										0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	98.32586				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.19675				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	9.65184	100.00000	9.62846				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02: On 01/06/2016 Spot Bond			100.00000	16.29594	100.00000	16.25646				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.91000	144.38270	4.91000	144.31138				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	100.95830				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.28817				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	102.47472				0.00	120,000,000	60,000,000
Total FRJ16 SPOT										0.00	120,000,000	60,000,000
Total For FRJ16										0.00	120,000,000	60,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.28846				0.00	54,850,000,000	82,150,000,000
Total FRJ17 SPOT										0.00	54,850,000,000	82,150,000,000
Total For FRJ17										0.00	54,850,000,000	82,150,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.90909				0.00	46,000,000,000	23,500,000,000

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 FRJ18 SPOT									0.00	46,000,000,000	23,500,000,000
Total For FRJ18									0.00	46,000,000,000	23,500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.24620			0.00	15,000,000,000	22,100,000,000
Total FRJ19 SPOT									0.00	15,000,000,000	22,100,000,000
Total For FRJ19									0.00	15,000,000,000	22,100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09239			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	0.15942	100.00000	0.15823			0.00	0	21,700,000,000
Total FRJ21 SPOT									0.00	0	21,700,000,000
Total For FRJ21									0.00	0	21,700,000,000
FRS10 On 15/01/2024 Spot Bond				100.00000	0.00000	95.35608			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.49000	97.54265	2.49000	128.40725			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.51417			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.76303	10.38000	100.73466			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.76303	10.38000	100.73466			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	102.31293			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.00000	0.00000	100.32551			0.00	0	0
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.43911			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.63000	95.47042	2.63000	103.70407			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.64000	198.57354	2.64000	200.53494			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.60000	104.18900	2.60000	104.26319			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.74371			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.67000	197.33019	2.67000	199.67518			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.49970			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS113 On 07/12/2023 Spot Bond			2.60000	126.86028	2.60000	263.86366			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.10000	131.75786	2.10000	274.05414			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.82000	124.77576	2.82000	259.52641			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.50000	102.56697	2.50000	125.38436			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	100.40760			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS49 On 31/01/2022 Spot Bond			2.03000	129.55650	2.03000	125.54260			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS51 On 19/07/2016 Spot Bond				100.00000	0.00000	100.58028			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.86220				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	100.28647				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			2.47000	103.54120	2.47000	103.49666				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	16.98123	104.97509	16.93827				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.38285	101.07593	21.33055				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	12.99689	100.44759	12.96527				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS75 On 13/06/2014 Spot Bond				100.00000	0.00000	101.17268				0.00	0	0
Total FRS75 SPOT										0.00	0	0
Total For FRS75										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.67305	100.76967	19.62507				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	111.48824	2.16000	111.44129				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			2.18000	98.89146	2.18000	109.09521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.42826				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			2.21000	98.60972	2.21000	108.78432				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	101.81665				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			2.30000	129.77169	2.30000	341.99049				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	100.86635				0.00	0	0
Total FRS92 SPOT										0.00	0	0
Total For FRS92										0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.22861				0.00	0	0
Total FRS93 SPOT										0.00	0	0
Total For FRS93										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.21712				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.20503				0.00	0	0
Total FRS95 SPOT										0.00	0	0
Total For FRS95										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.66205				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	101.51889				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRS98 On 21/11/2017 Spot Bond				100.00000	0.00000	99.94567				0.00	0	0
Total FRS98 SPOT										0.00	0	0
Total For FRS98										0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.83140				0.00	0	0

Contract 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			5.97500	102.50489	5.97500	102.48840			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.69000	103.18999	6.69000	103.17154			0.00	0	400,000,000
Total FRX15 SPOT									0.00	0	400,000,000
Total For FRX15									0.00	0	400,000,000
FRX16 On 15/09/2016 Spot Bond			7.56000	102.33846	7.56000	102.31782			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			7.89500	103.24300	7.89500	103.22127			0.00	0	45,400,000,000
Total FRX17 SPOT									0.00	0	45,400,000,000
Total For FRX17									0.00	0	45,400,000,000
FRX18 On 14/04/2018 Spot Bond			8.08000	108.97896	8.08000	108.95538			0.00	0	31,000,000,000
Total FRX18 SPOT									0.00	0	31,000,000,000
Total For FRX18									0.00	0	31,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.53500	102.12365	8.53500	102.10045		2,560,500,000.00		300,000	11,700,300,000
Total FRX19 SPOT								2,560,500,000.00		300,000	11,700,300,000
Total For FRX19								2,560,500,000.00		300,000	11,700,300,000
FRX20 On 01/10/2020 Spot Bond			8.71500	101.32150	8.71500	101.29788			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			9.25500	92.77102	9.25500	92.74822			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			9.47000	113.16964	9.47000	113.14087			0.00	0	41,000,000,000
Total FRX24 SPOT									0.00	0	41,000,000,000
Total For FRX24									0.00	0	41,000,000,000
FRX26 On 01/10/2026 Spot Bond			9.64000	99.84030	9.64000	100.12222		6,748,000,000,000.00		700,000,000	28,200,000,000
Total FRX26 SPOT								6,748,000,000,000.00		700,000,000	28,200,000,000
Total For FRX26								6,748,000,000,000.00		700,000,000	28,200,000,000
FRX31 On 21/02/2031 Spot Bond			10.00000	98.25507	10.00000	98.22859		2,000,000,000,000.00		200,000,000	100,000,000
Total FRX31 SPOT								2,000,000,000,000.00		200,000,000	100,000,000
Total For FRX31								2,000,000,000,000.00		200,000,000	100,000,000
FRX45 On 14/04/2045 Spot Bond			10.20500	80.16151	10.20500	80.13971			0.00	0	0

Contract 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	101.05486				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	101.09574				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	101.11208				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	101.15287				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	101.21817				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	101.26713				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	101.47912				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	99.98440				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	99.98350				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	99.98256				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	99.98240				0.00	0	0

Contract 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	99.98179				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	99.98094				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	99.98022				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	99.97707				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	101.06333				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	100.79863				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.24500	101.59016	9.24500	101.56507				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.22918				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRA31 On 17/06/2014 Spot Bond				100.00000	0.00000	99.52453				0.00	0	35,821,000,000
Total GRA311 SPOT										0.00	0	35,821,000,000
Total For GRA311										0.00	0	35,821,000,000
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	98.85957				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.44186				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	100.45149				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	100.47007				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	100.49310				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	100.52504				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	101.40094				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	100.87792				0.00	30,000,000	30,000,000
Total GRT02 SPOT										0.00	30,000,000	30,000,000
Total For GRT02										0.00	30,000,000	30,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.66725				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	102.62651				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	100.96980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.36847				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.96008				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.91856				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.88266				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	40.54124	100.00000	40.48176				0.00	0	45,000,000,000
Total GSIS03 SPOT										0.00	0	45,000,000,000
Total For GSIS03										0.00	0	45,000,000,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.18213				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	100.58365				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	101.01751				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	101.32765				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	100.33214				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	100.33768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.39419				0.00	0	0
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.18037				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.54885				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.98039	101.57650	7.98039	98.92839				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	100.57444				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			8.33320	101.60078	8.33320	104.41639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.60731				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			8.78356	101.63560	8.78356	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.64747				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	100.66541				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.75472				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	100.78218				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	99.99988				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.89000	97.55934	9.89000	102.45633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.08500	110.90664	8.08500	110.88236			2,425,500,000.00	300,000	4,960,000,000
Total HWAY20 SPOT									2,425,500,000.00	300,000	4,960,000,000
Total For HWAY20									2,425,500,000.00	300,000	4,960,000,000
HWAY2 On 07/12/2023 Spot Bond			1.89000	133.88323	1.89000	278.47646			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			1.90000	136.74401	1.90000	278.26392			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			9.36000	101.76984	9.36000	101.74413			936,000,000.00	100,000	2,980,100,000
Total HWAY34 SPOT									936,000,000.00	100,000	2,980,100,000
Total For HWAY34									936,000,000.00	100,000	2,980,100,000
HWAY3 On 31/07/2035 Spot Bond			9.25000	102.76014	9.25000	102.73448			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	58.50666	100.00000	58.36492			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	15.18909	100.00000	15.15229			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	86.16601	100.00000	88.99186			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	40.68832	100.00000	40.58867			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	20.76924	100.00000	20.71838			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	13.42177	100.00000	10.71053			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	61.96581	100.00000	61.81236			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.57000	115.68539	1.57000	115.63847			112,368,040,000.00	71,572,000	69,030,600,000
Total I2025 SPOT									112,368,040,000.00	71,572,000	69,030,600,000
Total For I2025									112,368,040,000.00	71,572,000	69,030,600,000
I2038 On 31/01/2038 Spot Bond			1.87000	119.11029	1.87000	119.06101			144,926,496,000.00	77,500,800	29,451,550,400
Total I2038 SPOT									144,926,496,000.00	77,500,800	29,451,550,400
Total For I2038									144,926,496,000.00	77,500,800	29,451,550,400
I2046 On 31/03/2046 Spot Bond			1.99000	116.84804	1.99000	116.79938			62,187,898,000.00	31,250,200	79,646,100,000
Total I2046 SPOT									62,187,898,000.00	31,250,200	79,646,100,000
Total For I2046									62,187,898,000.00	31,250,200	79,646,100,000
I2050 On 31/12/2050 Spot Bond			1.99000	125.90031	1.99000	125.84781			1,528,979,884,000.00	768,331,600	23,651,365,800
Total I2050 SPOT									1,528,979,884,000.00	768,331,600	23,651,365,800
Total For I2050									1,528,979,884,000.00	768,331,600	23,651,365,800
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.85000			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			7.50000	104.12494	7.50000	104.10411			1,200,000,000,000.00	160,000,000	80,000,000
Total IBL11 SPOT									1,200,000,000,000.00	160,000,000	80,000,000
Total For IBL11									1,200,000,000,000.00	160,000,000	80,000,000
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	102.11549			0.00	80,000,000	40,000,000
Total IBL13 SPOT									0.00	80,000,000	40,000,000
Total For IBL13									0.00	80,000,000	40,000,000
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.35152			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			8.00000	104.19617	8.00000	104.17396			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.14500	107.72383	8.14500	107.70047			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
Total IBL25 SPOT									0.00	0	0
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.76000	116.01655	4.76000	115.95957			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.82000	102.97081	7.82000	102.94899				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	100.25653				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	100.27159				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.61000	101.84691	1.61000	126.30427				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			2.10000	105.42480	2.10000	128.87935				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	101.31858				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	102.20271				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.26500	102.75969	8.26500	102.73695				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	101.65653				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.90787				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.06973				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			8.80000	100.31697	8.80000	100.29324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.18500	94.09740	9.18500	94.07406			918,500,000.00	100,000	100,000
Total IBL46 SPOT									918,500,000.00	100,000	100,000
Total For IBL46									918,500,000.00	100,000	100,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.47386			0.00	80,000,000	54,900,000
Total IBL48 SPOT									0.00	80,000,000	54,900,000
Total For IBL48									0.00	80,000,000	54,900,000
IBL49 On 02/04/2018 Spot Bond			8.34500	97.66564	8.34500	97.64383			2,503,500,000,000.00	300,000,000	150,000,000
Total IBL49 SPOT									2,503,500,000,000.00	300,000,000	150,000,000
Total For IBL49									2,503,500,000,000.00	300,000,000	150,000,000
IBL50 On 02/08/2020 Spot Bond			9.23500	102.06267	9.23500	102.01254			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	100.34745			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	100.35774			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			7.76000	101.15340	7.76000	101.13213			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			8.58000	100.79325	8.58000	100.76986			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	100.39603			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	100.10954			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			7.91500	103.70084	7.91500	103.67860			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			8.54000	104.88665	8.54000	104.86243			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.57500	106.82378	9.57500	106.79619				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	100.91289				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	100.45987				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00407	100.00000	0.00406				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	100.49338				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	100.51536				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			8.83500	98.23897	8.83500	98.21577				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.41917	5.00000	100.40562				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.41917	5.00000	100.40562				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.49812	5.00000	101.48428				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.41917	5.00000	100.40562				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.72368	4.00000	100.71284				0.00	0	0

Contract 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
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	101.90955				0.00	0	0
Total IDW001 SPOT										0.00	0	0
Total For IDW001										0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	101.83978				0.00	0	0
Total IDW002 SPOT										0.00	0	0
Total For IDW002										0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	101.22992				0.00	0	0
Total IDW003 SPOT										0.00	0	0
Total For IDW003										0.00	0	0
IF422U On 27/05/2014 Spot Bond			100.00000	99.54712	100.00000	99.28025				0.00	0	0
Total IF422U SPOT										0.00	0	0
Total For IF422U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.21497	9.20000	107.18862				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	101.05951				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	101.05951				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	100.00011				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	8.58000	100.00000	8.55921				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	100.47328				0.00	0	0
Total IN01Q SPOT										0.00	0	0
Total For IN01Q										0.00	0	0
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.24622				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.12398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN03Q SPOT									0.00	0	0
Total For IN03Q									0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.50000	101.10931	9.50000	101.08381			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.46723			0.00	0	0
Total IN04Q SPOT									0.00	0	0
Total For IN04Q									0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.18006			0.00	0	0
Total IN06H SPOT									0.00	0	0
Total For IN06H									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.65328			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	8.67368	100.00000	8.65267			0.00	0	0
Total IN191U SPOT									0.00	0	0
Total For IN191U									0.00	0	0
IN246U On 12/06/2014 Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total IN246U SPOT									0.00	0	0
Total For IN246U									0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	93.48585	100.00000	93.25388			0.00	0	0
Total IN248U SPOT									0.00	0	0
Total For IN248U									0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0
Total IN249U SPOT									0.00	0	0
Total For IN249U									0.00	0	0
IN423U On 03/06/2014 Spot Bond			100.00000	97.71575	100.00000	97.45860			0.00	0	0
Total IN423U SPOT									0.00	0	0
Total For IN423U									0.00	0	0
IN424U On 10/06/2014 Spot Bond			100.00000	95.95434	100.00000	95.70640			0.00	0	0
Total IN424U SPOT									0.00	0	0
Total For IN424U									0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	92.52520	100.00000	91.84983			0.00	0	0
Total IN427U SPOT									0.00	0	0
Total For IN427U									0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	88.00141	100.00000	87.39029			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	83.89468	100.00000	83.33909				0.00	0	0
Total IN429U SPOT										0.00	0	0
Total For IN429U										0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	98.36066	100.00000	97.56098				0.00	0	0
Total IN430U SPOT										0.00	0	0
Total For IN430U										0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	94.41279	100.00000	93.68654				0.00	0	0
Total IN431U SPOT										0.00	0	0
Total For IN431U										0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	89.55331	100.00000	88.89964				0.00	0	0
Total IN432U SPOT										0.00	0	0
Total For IN432U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	85.17483	100.00000	84.58333				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
INA421 On 20/05/2014 Spot Bond			5.90000	97.13453	5.90000	99.90311				0.00	0	0
Total INA421 SPOT										0.00	0	0
Total For INA421										0.00	0	0
INA422 On 27/05/2014 Spot Bond			5.90000	99.88698	5.90000	99.79030				0.00	0	0
Total INA422 SPOT										0.00	0	0
Total For INA422										0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.66170	5.90000	99.56546				0.00	0	0
Total INA424 SPOT										0.00	0	0
Total For INA424										0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.95000	99.43269	5.95000	99.33608				0.00	0	0
Total INA426 SPOT										0.00	0	0
Total For INA426										0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.95000	99.32000	5.95000	99.22361				0.00	0	0
Total INA427 SPOT										0.00	0	0
Total For INA427										0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.95000	99.20756	5.95000	99.11139				0.00	0	0
Total INA428 SPOT										0.00	0	0
Total For INA428										0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.05000	98.96655	6.05000	98.86923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA430 SPOT										0.00	0	0
Total For INA430										0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.05000	98.73978	6.05000	98.64292				0.00	0	0
Total INA432 SPOT										0.00	0	0
Total For INA432										0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.05000	98.62679	6.05000	98.53015				0.00	0	0
Total INA433 SPOT										0.00	0	0
Total For INA433										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.19883				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.06931	103.10732	11.06931	102.55673				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.06931	101.40857	11.06931	101.40717				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	101.27337				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	101.96109				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	101.24786				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	100.82481	6.50000	100.80719				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	101.37626				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	100.92630				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.40822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.26617				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	100.63063				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	101.22972				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	100.82336				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.81986				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING234 On 28/05/2014 Spot Bond				100.00000	0.00000	102.75671				0.00	0	0
Total ING234 SPOT										0.00	0	0
Total For ING234										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.01113				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	101.00300				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING237 On 09/06/2014 Spot Bond				100.00000	0.00000	101.14714				0.00	0	0
Total ING237 SPOT										0.00	0	0
Total For ING237										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	100.55508				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.23419				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	100.11798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99997				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	99.99997				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.33186				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.02267				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	100.58598				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.18970				0.00	0	0
Total ING252 SPOT										0.00	0	0
Total For ING252										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.26932				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.33990				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.21247				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.02652				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP269U On 18/06/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total IP269U SPOT										0.00	0	0
Total For IP269U										0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	140,000,000

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 IP270U SPOT									0.00	0	140,000,000
Total For IP270U									0.00	0	140,000,000
IPC02U On 04/07/2014 Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0
Total IPC02U SPOT									0.00	0	0
Total For IPC02U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.68254			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	100.69670			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	100.70618			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			8.51000	101.60627	8.51000	101.58315			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.56077			0.00	0	0
Total IPFC01 SPOT									0.00	0	0
Total For IPFC01									0.00	0	0
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.41302			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			8.74500	104.34210	8.74500	104.31783		1,749,000,000.00		200,000	200,000
Total IPL6 SPOT								1,749,000,000.00		200,000	200,000
Total For IPL6								1,749,000,000.00		200,000	200,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.82821			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	100.79832			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	99.83485			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	101.29662			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.68000	106.20149	8.68000	106.17671				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	103.24235				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	101.71743				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.19000	97.84276	3.19000	119.60693				0.00	0	200,000,000
Total IV017 SPOT										0.00	0	200,000,000
Total For IV017										0.00	0	200,000,000
IV019 On 31/03/2028 Spot Bond			3.69000	100.01287	3.69000	134.28545				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	101.05344				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	100.85501				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.73552				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.53335				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	101.18249				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			3.57000	94.90142	3.57000	95.68606				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			3.57000	94.82230	3.57000	101.14787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.64112			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	100.03997			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	101.18006			0.00	0	0
Total IV04Q SPOT									0.00	0	0
Total For IV04Q									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.37000	111.40394	10.37000	111.37333		9,376,645,256,000.00	904,208,800	1,456,052,200	
Total IV08 SPOT								9,376,645,256,000.00	904,208,800	1,456,052,200	
Total For IV08								9,376,645,256,000.00	904,208,800	1,456,052,200	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.49071			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.69000	134.34754	3.69000	134.28545			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV422U On 29/05/2014 Spot Bond			100.00000	99.01479	100.00000	98.75075			0.00	0	0
Total IV422U SPOT									0.00	0	0
Total For IV422U									0.00	0	0
IV424U On 12/06/2014 Spot Bond			100.00000	95.45973	100.00000	95.21433			0.00	0	0
Total IV424U SPOT									0.00	0	0
Total For IV424U									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	91.18785	100.00000	90.53182			0.00	0	0
Total IV427U SPOT									0.00	0	0
Total For IV427U									0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	86.78760	100.00000	86.19317			0.00	0	0
Total IV428U SPOT									0.00	0	0
Total For IV428U									0.00	0	0
IV429U On 17/07/2014 Spot Bond			100.00000	82.79753	100.00000	82.25637			0.00	0	0
Total IV429U SPOT									0.00	0	0
Total For IV429U									0.00	0	0
IV430U On 24/07/2014 Spot Bond			100.00000	96.77419	100.00000	96.00000			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 IV430U SPOT									0.00	0	0
Total For IV430U									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	88.25544	100.00000	87.62051			0.00	0	0
Total IV432U SPOT									0.00	0	0
Total For IV432U									0.00	0	0
IV433U On 14/08/2014 Spot Bond			100.00000	84.00000	100.00000	83.42465		800,000,000,000,000.00	18,000,000,000	18,000,000,000	
Total IV433U SPOT								10,000,000,000,000.00	18,000,000,000	18,000,000,000	
Total For IV433U								10,000,000,000,000.00	18,000,000,000	18,000,000,000	
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	101.43947			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.56851			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	100.00000			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA420 On 15/05/2014 Spot Bond			5.90000	97.13454	5.90000	97.13454			0.00	0	0
Total IVA420 SPOT									0.00	0	0
Total For IVA420									0.00	0	0
IVA422 On 29/05/2014 Spot Bond			5.90000	99.85473	5.90000	99.75812			0.00	0	0
Total IVA422 SPOT									0.00	0	0
Total For IVA422									0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.62960	5.90000	99.53342			0.00	0	0
Total IVA424 SPOT									0.00	0	0
Total For IVA424									0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.95000	99.28785	5.95000	99.19152			0.00	0	0
Total IVA427 SPOT									0.00	0	0
Total For IVA427									0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.95000	99.17548	5.95000	99.07938			0.00	0	0
Total IVA428 SPOT									0.00	0	0
Total For IVA428									0.00	0	0
IVA429 On 17/07/2014 Spot Bond			6.05000	99.04778	6.05000	98.95031			0.00	0	0
Total IVA429 SPOT									0.00	0	0
Total For IVA429									0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.05000	98.70747	6.05000	98.61067			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA432 SPOT										0.00	0	0
Total For IVA432										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.14685				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.40241				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	100.85334				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	100.84540				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.16877				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.98274				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	99.93952				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	101.56512				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	100.69679				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.70154				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.71102				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	100.66832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.54519				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	100.39907				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	101.22206				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	100.07186				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	99.88013				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	99.88146				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	100.93863				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	100.70122				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	100.48353				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.35587				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	55.23830	100.00000	55.10449				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDC05L On 15/05/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total JDC05U SPOT									0.00	0	0
Total For JDC05U									0.00	0	0
JDC06L On 15/05/2014 Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0
Total JDC06U SPOT									0.00	0	0
Total For JDC06U									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.39315			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	58.14797	100.00000	58.00555			0.00	0	0
Total JDG02U SPOT									0.00	0	0
Total For JDG02U									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.21398			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	26.14876	100.00000	26.08328			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.72048			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	81.05727	100.00000	80.87912			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	64.91394	100.00000	64.75139			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	57.10392	100.00000	56.96407			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	66.04177	100.00000	65.91648			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	56.61230	100.00000	56.47516			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	63.70403	100.00000	63.54971			0.00	0	0

Contract 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
KCF03L On 30/10/2014 Spot Bond			100.00000	79.31034	100.00000	79.08309			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	101.76716			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	100.41816			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	141.14864	8.42000	141.11700			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	101.45462			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	101.17242			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	99.82876			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	101.47130			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	100.37971			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.84500	98.76939	8.84500	98.74577		3,538,000,000.00	400,000	20,000,000	
Total LGL02 SPOT								3,538,000,000.00	400,000	20,000,000	
Total For LGL02								3,538,000,000.00	400,000	20,000,000	
LGL03 On 03/04/2018 Spot Bond			8.99500	71.13114	8.99500	96.59311		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.33500	101.58881	9.33500	101.56321		1,867,000,000.00	200,000	200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL04 SPOT									1,867,000,000.00	200,000	200,000
Total For LGL04									1,867,000,000.00	200,000	200,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.96581			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			10.50000	104.91078	10.50000	104.88129			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	102.14784			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	99.97959			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	99.97822			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	99.97658			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	100.65929			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ04 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ047 SPOT									0.00	0	0
Total For MAQ047									0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	100.20918			0.00	0	0
Total MAQ048 SPOT									0.00	0	0
Total For MAQ048									0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.71326			0.00	0	0
Total MAQ049 SPOT									0.00	0	0
Total For MAQ049									0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.69435			0.00	0	0
Total MAQ050 SPOT									0.00	0	0
Total For MAQ050									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	97.51697			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	98.92132				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	67.75297	100.00000	67.62443				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	81.05727	100.00000	80.87912				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.38372				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	60.52746	100.00000	60.38083				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ20 On 19/05/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667				0.00	0	0
Total MAQ20U SPOT										0.00	0	0
Total For MAQ20U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	93.02326	100.00000	92.30769				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ22 On 09/06/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total MAQ22U SPOT										0.00	0	0
Total For MAQ22U										0.00	0	0
MAQ23 On 19/06/2014 Spot Bond			100.00000	92.40506	100.00000	100.00000				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MBF02 On 26/05/2014 Spot Bond				100.00000	0.00000	99.88540				0.00	0	0
Total MBF025 SPOT										0.00	0	0
Total For MBF025										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.91514				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.62024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF028 On 01/10/2015 Spot Bond				100.00000	0.00000	101.50672				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF029 On 01/10/2017 Spot Bond				100.00000	0.00000	101.95880				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF030 On 28/03/2016 Spot Bond				100.00000	0.00000	101.26335				0.00	0	1,500,000,000
Total MBF033 SPOT										0.00	0	1,500,000,000
Total For MBF033										0.00	0	1,500,000,000
MBF033 On 10/09/2014 Spot Bond				100.00000	0.00000	101.18642				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF034 On 10/12/2016 Spot Bond				100.00000	0.00000	101.57847				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF035 On 11/11/2014 Spot Bond				100.00000	0.00000	100.11737				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF036 On 11/11/2016 Spot Bond				100.00000	0.00000	100.21670				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	100.57971				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	100.62536				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	93.24324	100.00000	92.92929				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	55.53930	100.00000	55.40474				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	24.19796	100.00000	24.13934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	59.07705	100.00000	58.93393			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			8.72000	102.06091	8.72000	102.03711			872,000,000.00	100,000	170,000,000
Total MBSA01 SPOT									872,000,000.00	100,000	170,000,000
Total For MBSA01									872,000,000.00	100,000	170,000,000
MBSA0 On 15/04/2019 Spot Bond			8.61000	101.99732	8.61000	101.97384			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.42797			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.32761			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.64926			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	100.75750			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	100.76296			0.00	0	0
Total MEFSA2 SPOT									0.00	0	0
Total For MEFSA2									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.79023			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.42178			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.54686			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.08000	102.12369	8.08000	102.10160			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.79000	105.51864	8.79000	105.49357			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			9.51000	106.38006	9.51000	106.35276			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			6.55000	105.44564	6.55000	105.42697			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	101.10389			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	101.14472			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			9.53500	104.54671	9.53500	104.62805			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			7.51500	102.72322	7.51500	102.70263			0.00	0	4,760,000,000
Total MGL01 SPOT									0.00	0	4,760,000,000
Total For MGL01									0.00	0	4,760,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.60923			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.00500	103.54918	9.00500	103.52413			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	101.23849			0.00	5,600,000,000	2,800,000,000
Total MMIG01 SPOT									0.00	5,600,000,000	2,800,000,000
Total For MMIG01									0.00	5,600,000,000	2,800,000,000
MMIG0 On 17/03/2026 Spot Bond			9.38500	106.52070	9.38500	105.06952		1,877,000,000,000.00	200,000,000	500,000,000	
Total MMIG02 SPOT								1,877,000,000,000.00	200,000,000	500,000,000	
Total For MMIG02								1,877,000,000,000.00	200,000,000	500,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	10.20420	100.00000	10.17948			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.54360			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			8.70500	103.40581	8.70500	103.38161			870,500,000.00	100,000	90,000,000
Total MQB02 SPOT									870,500,000.00	100,000	90,000,000
Total For MQB02									870,500,000.00	100,000	90,000,000
MTN02 On 13/07/2014 Spot Bond			6.03500	104.16496	6.03500	104.14789			2,414,000,000.00	400,000	10,000,000
Total MTN02 SPOT									2,414,000,000.00	400,000	10,000,000
Total For MTN02									2,414,000,000.00	400,000	10,000,000
MTN03 On 13/07/2015 Spot Bond			7.60000	105.16781	7.60000	105.14613			0.00	0	150,000,000
Total MTN03 SPOT									0.00	0	150,000,000
Total For MTN03									0.00	0	150,000,000
MTN04 On 13/07/2017 Spot Bond			8.64500	107.55032	8.64500	107.52519			864,500,000.00	100,000	100,000
Total MTN04 SPOT									864,500,000.00	100,000	100,000
Total For MTN04									864,500,000.00	100,000	100,000
N4A211 On 14/08/2020 Spot Bond			100.89771	5.97340	100.89771	5.95881			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	6.05387	100.61875	6.03913			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	0.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000	0.00000	100.00000	0.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A405 On 14/08/2020 Spot Bond			100.00000	0.00000	100.01570	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 N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.01702			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.01753			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.02589			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.03539			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.38333	100.00000	0.38240			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.38333	100.00000	0.38240			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			8.92500	96.11903	8.92500	96.09623			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.45000	101.11109	7.45000	101.09066			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.05500	103.60454	9.05500	103.57920			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.65409			0.00	40,000,000	20,000,000
Total NBK11B SPOT									0.00	40,000,000	20,000,000
Total For NBK11B									0.00	40,000,000	20,000,000
NBK12A On 19/03/2021 Spot Bond			8.83500	104.30903	8.83500	104.28453		6,272,850,000,000.00	710,000,000	410,000,000	
Total NBK12A SPOT								6,272,850,000,000.00	710,000,000	410,000,000	
Total For NBK12A								6,272,850,000,000.00	710,000,000	410,000,000	
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.05590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.27500	104.50859	9.27500	104.48284			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	101.32919			0.00	20,000,000	20,000,000
Total NBK13B SPOT									0.00	20,000,000	20,000,000
Total For NBK13B									0.00	20,000,000	20,000,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.78742			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	102.73465			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	100.43152			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	101.58432			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	101.08593			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.20000	106.02027	7.20000	105.99990		720,000,000.00		100,000	670,000,000
Total NBK2A SPOT								720,000,000.00		100,000	670,000,000
Total For NBK2A								720,000,000.00		100,000	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.06187		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			8.62000	113.79647	8.62000	113.77038		1,724,000,000.00		200,000	200,000
Total NBK3A SPOT								1,724,000,000.00		200,000	200,000
Total For NBK3A								1,724,000,000.00		200,000	200,000
NBK4 On 28/10/2024 Spot Bond			10.59500	34.94246	10.59500	34.93282		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			7.60000	102.61343	7.60000	102.59252		0.00		0	950,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.55614			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	100.58519			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			7.95000	103.82855	7.95000	103.80656		3,498,795,000,000.00	440,100,000	920,100,000	
Total NBK9A SPOT								3,498,795,000,000.00	440,100,000	920,100,000	
Total For NBK9A								3,498,795,000,000.00	440,100,000	920,100,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.06802		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN43 SPOT								0.00	0	0	
Total For NCLN43								0.00	0	0	
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN44 SPOT								0.00	0	0	
Total For NCLN44								0.00	0	0	
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN45 SPOT								0.00	0	0	
Total For NCLN45								0.00	0	0	
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN46 SPOT								0.00	0	0	
Total For NCLN46								0.00	0	0	
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	99.85844		0.00	0	0	
Total NCLN48 SPOT								0.00	0	0	
Total For NCLN48								0.00	0	0	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.07273		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	100.88852		0.00	0	0	
Total NCLN55 SPOT								0.00	0	0	
Total For NCLN55								0.00	0	0	
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.72068		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.59088				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	89.65182				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	101.50661				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	100.48663				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	100.52872				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	100.40712				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 13/07/2016 Spot Bond				100.00000	0.00000	100.76781				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	85.87922				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	101.21125				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	100.07810				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	101.19776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.13245				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	100.82047				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	101.09242				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	101.08102				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	101.08021				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	100.35819				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	101.25470				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			9.76500	108.51137	9.76500	107.17656				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	101.24659				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			9.80000	107.18353	9.80000	105.99450				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	101.25470				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	101.12163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.42914				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.45000	104.37927	8.45000	104.35580				0.00	0	2,260,000,000
Total NED11 SPOT										0.00	0	2,260,000,000
Total For NED11										0.00	0	2,260,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.54737				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	101.79596				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.00000	105.56291	10.00000	104.07486				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	100.91091				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.71069				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.09500	110.02876	12.09500	109.99307				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.70962				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NET48 On 03/06/2014 Spot Bond				100.00000	0.00000	102.51278				0.00	0	0
Total NET48 SPOT										0.00	0	0
Total For NET48										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.91810				0.00	600,000,000	300,000,000
Total NHM001 SPOT										0.00	600,000,000	300,000,000
Total For NHM001										0.00	600,000,000	300,000,000
NILB10 On 08/12/2016 Spot Bond			2.11000	165.27211	2.11000	165.20270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.58500	106.58372	8.58500	106.55897				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.22231				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	101.18482				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.21500	105.52105	9.21500	105.49405				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	99.94566				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2014 Spot Bond				100.00000	0.00000	99.95185				0.00	0	0
Total NQ1A12 SPOT										0.00	0	0
Total For NQ1A12										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.19998				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	99.94893				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.94693				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		100.00000	0.00000				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			9.41500	105.48894	9.41500	106.71945				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2014 Spot Bond				100.00000	0.00000	99.94497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B11 SPOT										0.00	0	0
Total For NQ1B11										0.00	0	0
NQ1B1:On 22/05/2015 Spot Bond				100.00000	0.00000	99.94699				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	99.94571				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		100.00000	0.00000				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			9.61500	105.45707	9.61500	105.42893				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2014 Spot Bond				100.00000	0.00000	99.94174				0.00	0	0
Total NQ1C11 SPOT										0.00	0	0
Total For NQ1C11										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	99.94416				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	99.94490				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		100.00000	0.00000				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	99.92928				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	99.93429				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	99.94327				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			8.48000	119.68780	8.48000	119.66050				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.78500	121.01380	8.78500	120.98553				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			2.00500	172.08814	2.00500	172.01635				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			9.14000	130.48711	9.14000	130.45507				0.00	0	0
Total NRA028 SPOT										0.00	0	0
Total For NRA028										0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.45851				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	100.36804				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	101.15174				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	101.12294				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	99.85405				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.84864				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	101.83852				0.00	20,000,000	10,000,000
Total NYT101 SPOT										0.00	20,000,000	10,000,000
Total For NYT101										0.00	20,000,000	10,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.33044				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	18.92366	100.00000	18.87628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	39.79147	100.00000	39.69402			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.73000	103.50537	6.73000	103.48665			2,692,000,000.00	400,000	20,000,000
Total OML01 SPOT									2,692,000,000.00	400,000	20,000,000
Total For OML01									2,692,000,000.00	400,000	20,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.08891	100.00000	14.05478			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.42000			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	61.69724	100.00000	61.54613			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	100.01436			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	100.46547			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	101.43262			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	101.35839			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PNP16 On 22/05/2014 Spot Bond				100.00000	0.00000	101.40921			0.00	0	0
Total PNP16 SPOT									0.00	0	0
Total For PNP16									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.52715			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.32444			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.24897				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.13151				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.11273				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.22830				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.17420				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.13493				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.29351				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.22540				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.17591				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.36556				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1I On 15/06/2014 Spot Bond				100.00000	0.00000	101.28512				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1I On 15/06/2036 Spot Bond				100.00000	0.00000	101.22370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PR2D1H SPOT									0.00	0	0
Total For PR2D1H									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.37242			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	100.38321			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	100.38807			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	100.39885			0.00	5,800,000,000	2,900,000,000
Total PRE1B1 SPOT									0.00	5,800,000,000	2,900,000,000
Total For PRE1B1									0.00	5,800,000,000	2,900,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.44518			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	100.45595			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	100.40659			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			6.50000	104.55296	6.50000	104.53472			0.00	0	0
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.40500	97.97135	6.40500	97.95451			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	41.01887	7.84000	41.01021			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			6.53500	111.07385	6.50000	111.10094		794,018,837,500,000.00	121,502,500,000	322,318,400,000	
Total R157 SPOT								14,018,837,500,000.00	121,502,500,000	322,318,400,000	
Total For R157								14,018,837,500,000.00	121,502,500,000	322,318,400,000	
R158 On 15/09/2015 Spot Bond			6.50000	111.12026	6.50000	111.10094		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158 SPOT									0.00	0	0
Total For R158									0.00	0	0
R158P On 15/09/2015 Spot Bond			6.40000	92.01693	6.40000	92.00118			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			6.50000	117.25266	6.50000	117.23228			0.00	0	0
Total R159 SPOT									0.00	0	0
Total For R159									0.00	0	0
R159P On 15/09/2016 Spot Bond			6.33000	86.53506	6.33000	86.52041			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.05000	123.47689	8.02000	123.71581		757,568,781,025,000.00	963,673,140,500	973,295,999,800	
Total R186 SPOT								757,568,781,025,000.00	963,673,140,500	973,295,999,800	
Total For R186								757,568,781,025,000.00	963,673,140,500	973,295,999,800	
R187P On 21/12/2026 Spot Bond			7.76000	38.35260	7.76000	38.34457		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	35.91504	7.68000	35.90760		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			1.60000	284.84225	1.60000	284.72659		244,952,640,000.00	153,095,400	27,426,100,000	
Total R197 SPOT								244,952,640,000.00	153,095,400	27,426,100,000	
Total For R197								244,952,640,000.00	153,095,400	27,426,100,000	
R201 On 21/12/2014 Spot Bond			6.06500	105.12436	6.03500	105.12455		35,177,000,000,000.00	5,800,000,000	70,030,881,800	
Total R201 SPOT								35,177,000,000,000.00	5,800,000,000	70,030,881,800	
Total For R201								35,177,000,000,000.00	5,800,000,000	70,030,881,800	
R202 On 07/12/2033 Spot Bond			1.84000	225.33867	1.84000	225.24568		8,026,342,016,000.00	4,362,142,400	150,600,400,000	
Total R202 SPOT								8,026,342,016,000.00	4,362,142,400	150,600,400,000	
Total For R202								8,026,342,016,000.00	4,362,142,400	150,600,400,000	
R2023 On 28/02/2023 Spot Bond			7.91500	100.65718	7.87500	100.88458		503,968,029,500,000.00	316,357,300,000	526,706,600,000	
Total R2023 SPOT								503,968,029,500,000.00	316,357,300,000	526,706,600,000	
Total For R2023								503,968,029,500,000.00	316,357,300,000	526,706,600,000	
R203 On 15/09/2017 Spot Bond			7.16000	104.63436	7.14500	104.65893		193,724,476,000,000.00	306,386,100,000	666,720,800,000	
Total R203 SPOT								193,724,476,000,000.00	306,386,100,000	666,720,800,000	
Total For R203								193,724,476,000,000.00	306,386,100,000	666,720,800,000	
R2030 On 31/01/2030 Spot Bond			8.57500	97.47781	8.57500	97.45520		833,107,555,000,000.00	97,155,400,000	336,701,399,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									13,107,555,000,000.00	97,155,400,000	336,701,399,900
Total For R2030									13,107,555,000,000.00	97,155,400,000	336,701,399,900
R2037 On 31/01/2037 Spot Bond			8.78500	99.75416	8.78500	99.73047			590,520,800,000,000.00	294,880,000,000	359,705,100,000
Total R2037 SPOT									10,520,800,000,000.00	294,880,000,000	359,705,100,000
Total For R2037									10,520,800,000,000.00	294,880,000,000	359,705,100,000
R204 On 21/12/2018 Spot Bond			7.37500	105.68198	7.37000	105.68042			865,685,684,812,500.00	795,347,211,500	606,560,447,800
Total R204 SPOT									15,685,684,812,500.00	795,347,211,500	606,560,447,800
Total For R204									15,685,684,812,500.00	795,347,211,500	606,560,447,800
R2048 On 28/02/2048 Spot Bond			8.85000	100.83331	8.85000	100.80959			162,083,320,000,000.00	244,303,200,000	355,978,200,000
Total R2048 SPOT									12,083,320,000,000.00	244,303,200,000	355,978,200,000
Total For R2048									12,083,320,000,000.00	244,303,200,000	355,978,200,000
R207 On 15/01/2020 Spot Bond			7.56500	101.06133	7.53500	101.17560			997,670,588,000,000.00	396,255,200,000	599,000,850,000
Total R207 SPOT									17,670,588,000,000.00	396,255,200,000	599,000,850,000
Total For R207									17,670,588,000,000.00	396,255,200,000	599,000,850,000
R208 On 31/03/2021 Spot Bond			7.72000	95.81560	7.68500	95.97406			321,094,219,896,000.00	430,193,551,800	105,060,985,400
Total R208 SPOT									11,094,219,896,000.00	430,193,551,800	105,060,985,400
Total For R208									11,094,219,896,000.00	430,193,551,800	105,060,985,400
R209 On 31/03/2036 Spot Bond			8.72000	76.89767	8.68000	77.19546			920,090,808,000,000.00	220,193,900,000	548,454,800,000
Total R209 SPOT									10,090,808,000,000.00	220,193,900,000	548,454,800,000
Total For R209									10,090,808,000,000.00	220,193,900,000	548,454,800,000
R210 On 31/03/2028 Spot Bond			1.79000	167.17771	1.79000	167.10901			17,641,924,244,000.00	9,855,823,600	28,754,351,800
Total R210 SPOT									17,641,924,244,000.00	9,855,823,600	28,754,351,800
Total For R210									17,641,924,244,000.00	9,855,823,600	28,754,351,800
R211 On 31/01/2017 Spot Bond			0.91000	128.67044	0.91000	128.62059			350,312,144,000.00	384,958,400	27,778,679,200
Total R211 SPOT									350,312,144,000.00	384,958,400	27,778,679,200
Total For R211									350,312,144,000.00	384,958,400	27,778,679,200
R212 On 31/01/2022 Spot Bond			1.53000	134.10767	1.53000	134.05344			5,096,134,710,000.00	3,330,807,000	56,265,800,000
Total R212 SPOT									5,096,134,710,000.00	3,330,807,000	56,265,800,000
Total For R212									5,096,134,710,000.00	3,330,807,000	56,265,800,000
R213 On 28/02/2031 Spot Bond			8.61000	87.36812	8.57000	87.66421			097,880,321,256,000.00	359,800,269,600	515,505,333,400
Total R213 SPOT									17,880,321,256,000.00	359,800,269,600	515,505,333,400
Total For R213									17,880,321,256,000.00	359,800,269,600	515,505,333,400
R214 On 28/02/2041 Spot Bond			8.78000	78.04601	8.78000	78.02779			988,618,644,000,000.00	568,179,800,000	649,487,700,000
Total R214 SPOT									18,618,644,000,000.00	568,179,800,000	649,487,700,000
Total For R214									18,618,644,000,000.00	568,179,800,000	649,487,700,000
R226C On 15/09/2014 Spot Bond			6.00500	98.09563	6.00500	98.07980			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R226C SPOT										0.00	0	0
Total For R226C										0.00	0	0
R227C On 15/03/2015 Spot Bond			6.56000	94.84078	6.56000	94.82414				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			6.40000	92.01693	6.40000	92.00118				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			6.32000	89.28965	6.32000	89.27455				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			6.33000	86.53506	6.33000	86.52041				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R325C On 21/06/2014 Spot Bond			6.09000	99.46892	6.09000	99.45241				0.00	0	0
Total R325C SPOT										0.00	0	0
Total For R325C										0.00	0	0
R326C On 21/12/2014 Spot Bond			6.04000	96.56206	6.04000	96.54628				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			6.47000	93.30716	6.47000	93.29084				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.34000	90.56423	6.34000	90.54870				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			6.32000	87.81709	6.32000	87.80208				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			6.38000	84.99906	6.38000	84.98439				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.12000	80.57060	7.12000	80.55512				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.17000	77.66625	7.17000	77.65122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.37500	74.37444	7.37500	74.35964				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			7.35500	71.79292	7.35500	71.77868				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			7.33500	69.31439	7.33500	69.30067				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			7.32500	66.89827	7.32500	66.88505				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			7.49500	63.89385	7.49500	63.88094				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			7.47500	61.66419	7.47500	61.65175				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			7.60500	58.91704	7.60500	58.90496				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.57500	56.88340	7.57500	56.87178				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			7.54500	54.93585	7.54500	54.92468				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			7.51500	53.07034	7.51500	53.05959				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			7.47500	51.32797	7.47500	51.31763				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			7.43500	49.66198	7.43500	49.65203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.96000	45.50127	7.96000	45.49152				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	43.93826	7.92000	43.92888				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	42.44529	7.88000	42.43628				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	41.01887	7.84000	41.01021				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	39.65568	7.80000	39.64735				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	38.35260	7.76000	38.34457				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	37.10665	7.72000	37.09893				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.68000	35.91504	7.68000	35.90760				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	100.87403				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	101.90741				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	100.89098				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	100.77595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	15.82961	100.00000	15.79126				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	5.85947	100.00000	5.84512				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	19.88105	100.00000	19.83289				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSC1 On 06/06/2014 Spot Bond				100.00000	0.00000	101.43501				0.00	0	0
Total RCSC14 SPOT										0.00	0	0
Total For RCSC14										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.95302				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.38730				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	101.85403				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	101.67578				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.97631				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.08223				0.00	0	0
Total RDFC14 SPOT										0.00	0	0
Total For RDFC14										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.54248				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	99.98140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.68255				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.28219				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	101.38932				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	100.82775				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	100.53769				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	101.56514				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.49195				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RESB0 On 03/06/2014 Spot Bond				100.00000	0.00000	101.50641				0.00	0	0
Total RESB01 SPOT										0.00	0	0
Total For RESB01										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.17272				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.47906				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.60635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.54414				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	100.54414				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	101.54869				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	101.72789				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	101.96109				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	105.83571	12.35000	105.80068				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.63768				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	12.80732	100.00000	12.77630				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	101.53208				0.00	0	0
Total RP021 SPOT										0.00	0	0
Total For RP021										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.06532				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.75018				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.59244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	99.83971			0.00	0	0
Total RPG02 SPOT									0.00	0	0
Total For RPG02									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.74657	100.00000	2.73984			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	14.91429	100.00000	14.87776			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	22.01392	100.00000	21.96059			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.80128	100.00000	12.75453			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	19.56279	100.00000	19.51380			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.12496			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	100.80753			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			8.98500	105.77123	8.98500	105.74583		898,500,000.00	100,000	580,000,000	
Total RW21 SPOT								898,500,000.00	100,000	580,000,000	
Total For RW21								898,500,000.00	100,000	580,000,000	
RW23 On 10/12/2023 Spot Bond			9.12500	96.45515	9.12500	106.59026		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.72000	90.27749	9.72000	108.53536		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SA063L On 23/05/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SA063U SPOT									0.00	0	0
Total For SA063U									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.87563			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			7.75000	106.76786	7.75000	106.74544			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.85475			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.19500	105.88091	9.19500	105.85476			0.00	0	750,000,000
Total SBK14 SPOT									0.00	0	750,000,000
Total For SBK14									0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.55217			0.00	400,000,000	400,000,000
Total SBK15 SPOT									0.00	400,000,000	400,000,000
Total For SBK15									0.00	400,000,000	400,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.34857			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	100.41206			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.55410			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.54424			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			7.60000	101.83592	7.60000	101.81493		1,520,760,000,000.00		200,100,000	1,160,000,000
Total SBK7 SPOT								1,520,760,000,000.00		200,100,000	1,160,000,000
Total For SBK7								1,520,760,000,000.00		200,100,000	1,160,000,000
SBK9 On 10/04/2018 Spot Bond			8.97000	99.06449	8.97000	99.04074		7,392,177,000,000.00		824,100,000	592,000,000
Total SBK9 SPOT								7,392,177,000,000.00		824,100,000	592,000,000
Total For SBK9								7,392,177,000,000.00		824,100,000	592,000,000
SBN27 On 15/09/2015 Spot Bond			7.96000	109.20811	7.96000	109.18495		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.82000	109.38939	7.82000	109.36659				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			7.75000	109.48020	7.75000	109.45757				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			8.54500	100.62230	8.54500	100.59943				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.89500	109.29222	7.89500	109.26923				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			7.86000	109.33755	7.86000	109.31465				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	101.21973				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN49 On 02/06/2014 Spot Bond				100.00000	0.00000	101.02944				0.00	0	0
Total SBN49 SPOT										0.00	0	0
Total For SBN49										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.36485				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	100.94358				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.19500	103.43144	8.19500	103.40887				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.78680				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	101.10589				0.00	0	0

Contract 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	105.25292			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			8.83500	111.10103	8.83500	111.07464			0.00	0	80,000,000
Total SBS19 SPOT									0.00	0	80,000,000
Total For SBS19									0.00	0	80,000,000
SBS20 On 15/05/2026 Spot Bond			9.67000	102.79615	9.67000	102.76978			0.00	0	90,000,000
Total SBS20 SPOT									0.00	0	90,000,000
Total For SBS20									0.00	0	90,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.08137			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	100.46197			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	100.13596			0.00	160,000,000	80,000,000
Total SBS23 SPOT									0.00	160,000,000	80,000,000
Total For SBS23									0.00	160,000,000	80,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.57710			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.47000	101.51027	8.47000	101.48701		5,082,000,000.00		600,000	1,330,000,000
Total SBS25 SPOT								5,082,000,000.00		600,000	1,330,000,000
Total For SBS25								5,082,000,000.00		600,000	1,330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	10.52581	100.00000	10.50226			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			9.41500	106.96001	9.41500	106.93284			0.00	0	2,550,000,000
Total SBS27 SPOT									0.00	0	2,550,000,000
Total For SBS27									0.00	0	2,550,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.47122			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.72000	96.06464	8.72000	96.04200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.38500	95.93556	9.38500	95.91165			938,500,000.00	100,000	100,000
Total SBS4 SPOT									938,500,000.00	100,000	100,000
Total For SBS4									938,500,000.00	100,000	100,000
SBS9 On 07/07/2016 Spot Bond			7.55000	111.66851	7.55000	111.64565			1,510,000,000.00	200,000	10,000,000
Total SBS9 SPOT									1,510,000,000.00	200,000	10,000,000
Total For SBS9									1,510,000,000.00	200,000	10,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13000	131.45759	2.13000	273.42936			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			1.55500	103.23983	1.55500	126.48442			0.00	0	80,000,000
Total SBSI12 SPOT									0.00	0	80,000,000
Total For SBSI12									0.00	0	80,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.07000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI001 On 30/05/2014 Spot Bond				100.00000	0.00000	100.19996			0.00	0	0
Total SGI001 SPOT									0.00	0	0
Total For SGI001									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	10.08120	100.00000	10.05678			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				158.87465	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			2.18000	110.99353	2.18000	124.45545			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	100.82481	6.50000	100.80719			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	101.35991			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.99299			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.64985			0.00	500,000,000	500,000,000
Total SHS04 SPOT									0.00	500,000,000	500,000,000
Total For SHS04									0.00	500,000,000	500,000,000
SHS05 On 29/06/2017 Spot Bond			9.17500	102.26889	9.17500	102.24369		917,500,000.00	100,000	100,000	100,000
Total SHS05 SPOT								917,500,000.00	100,000	100,000	100,000
Total For SHS05								917,500,000.00	100,000	100,000	100,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.39154		0.00	0	8,300,000	8,300,000
Total SHS06 SPOT								0.00	0	8,300,000	8,300,000
Total For SHS06								0.00	0	8,300,000	8,300,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.78262		0.00	0	0	0
Total SHS07 SPOT								0.00	0	0	0
Total For SHS07								0.00	0	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.10878		0.00	0	0	0
Total SHS08 SPOT								0.00	0	0	0
Total For SHS08								0.00	0	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.00707		0.00	0	0	0
Total SHS09 SPOT								0.00	0	0	0
Total For SHS09								0.00	0	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.34301		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	13.45437	100.00000	13.42177				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	101.36663				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.80000	106.19642	7.80000	106.17397				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			8.97000	100.56321	8.97000	101.27553				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			8.49500	100.76375	8.49500	100.74098				0.00	0	1,890,000,000
Total SNT01 SPOT										0.00	0	1,890,000,000
Total For SNT01										0.00	0	1,890,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.00211				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.96291				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	100.32180				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	99.96270				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	100.39099				0.00	1,360,000,000	680,000,000
Total SPG001 SPOT										0.00	1,360,000,000	680,000,000
Total For SPG001										0.00	1,360,000,000	680,000,000
SSA01 On 28/06/2016 Spot Bond			8.24500	106.39642	8.24500	106.37281				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.74550				0.00	1,200,000,000	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 SSA02 SPOT										0.00	1,200,000,000	300,000,000
Total For SSA02										0.00	1,200,000,000	300,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.12885				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	100.65592				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.23500	95.47605	9.23500	95.45250			3,694,000,000.00	400,000	2,940,000,000	
Total SSA06 SPOT									3,694,000,000.00	400,000	2,940,000,000	
Total For SSA06									3,694,000,000.00	400,000	2,940,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.62242			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	101.16112			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	100.50285			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			9.29300	88.21241	9.29300	88.19051			0.00	0	0	
Total SSN004 SPOT									0.00	0	0	
Total For SSN004									0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.35500	87.92842	9.35500	87.90645			0.00	0	0	
Total SSN005 SPOT									0.00	0	0	
Total For SSN005									0.00	0	0	
SSN00 On 21/12/2014 Spot Bond			7.28000	104.42567	7.28000	104.40516			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			8.79500	95.71734	8.79500	95.69458			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	101.29288			0.00	0	0	
Total SSN008 SPOT									0.00	0	0	
Total For SSN008									0.00	0	0	
SSN00 On 15/09/2017 Spot Bond			8.32500	101.24655	8.32500	101.22412			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.32000	107.28958	2.32000	107.65286				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			8.32000	102.08478	8.32000	102.06192				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	100.34098				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	99.81382				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.44000	112.02193	9.44000	111.99354				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
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.43502				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN01: On 04/09/2014 Spot Bond				100.00000	0.00000	100.80720				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN02: On 18/09/2014 Spot Bond				100.00000	0.00000	101.22548				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.80000	78.68607	9.80000	78.66562				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.58885				0.00	0	2,500,000,000
Total SSN023 SPOT										0.00	0	2,500,000,000
Total For SSN023										0.00	0	2,500,000,000
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.55514				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond			100.00000	1.57247	100.00000	1.56507			750,000,000,000,000.00	7,500,000,000	5,000,000,000	
Total SSN026 SPOT									50,000,000,000,000.00	7,500,000,000	5,000,000,000	
Total For SSN026									50,000,000,000,000.00	7,500,000,000	5,000,000,000	
SY1052 On 16/05/2014 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total SY1052 SPOT									0.00	0	0	
Total For SY1052									0.00	0	0	
SY1053 On 16/05/2014 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0	
Total SY1053 SPOT									0.00	0	0	
Total For SY1053									0.00	0	0	
SY1054 On 20/05/2014 Spot Bond			100.00000		0.00000	99.98400			0.00	0	0	
Total SY1054 SPOT									0.00	0	0	
Total For SY1054									0.00	0	0	
SY1055 On 22/05/2014 Spot Bond			100.00000		0.00000	99.95194			0.00	0	0	
Total SY1056 SPOT									0.00	0	0	
Total For SY1056									0.00	0	0	
SY1057 On 27/05/2014 Spot Bond			100.00000		0.00000	99.87066			0.00	0	0	
Total SY1057 SPOT									0.00	0	0	
Total For SY1057									0.00	0	0	
SY1063 On 10/06/2014 Spot Bond			100.00000		0.00000	99.64573			0.00	0	0	
Total SY1063 SPOT									0.00	0	0	
Total For SY1063									0.00	0	0	
SY1065 On 17/06/2014 Spot Bond			100.00000		0.00000	99.52819			0.00	4,900,000,000	4,900,000,000	
Total SY1065 SPOT									0.00	4,900,000,000	4,900,000,000	
Total For SY1065									0.00	4,900,000,000	4,900,000,000	
SY1067 On 18/06/2014 Spot Bond			100.00000		0.00000	99.51141			0.00	3,700,000,000	3,700,000,000	
Total SY1067 SPOT									0.00	3,700,000,000	3,700,000,000	
Total For SY1067									0.00	3,700,000,000	3,700,000,000	
SY1072 On 09/06/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0	
Total SY1072 SPOT									0.00	0	0	
Total For SY1072									0.00	0	0	
SY1074 On 21/05/2014 Spot Bond			100.00000		0.00000	99.96773			0.00	0	0	
Total SY1074 SPOT									0.00	0	0	
Total For SY1074									0.00	0	0	
SY1075 On 23/05/2014 Spot Bond			100.00000		0.00000	99.93484			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1075 SPOT										0.00	0	0
Total For SY1075										0.00	0	0
SY107€ On 21/07/2014 Spot Bond				100.00000	0.00000	98.96674				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY107€ On 29/07/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108C On 30/05/2014 Spot Bond				100.00000	0.00000	99.82081				0.00	0	0
Total SY1080 SPOT										0.00	0	0
Total For SY1080										0.00	0	0
SY1081 On 29/05/2014 Spot Bond				100.00000	0.00000	99.83694				0.00	0	0
Total SY1081 SPOT										0.00	0	0
Total For SY1081										0.00	0	0
SY1082 On 05/06/2014 Spot Bond				100.00000	0.00000	99.72312				0.00	0	0
Total SY1082 SPOT										0.00	0	0
Total For SY1082										0.00	0	0
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.65825				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY108€ On 10/06/2014 Spot Bond				100.00000	0.00000	99.64228				0.00	0	0
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.59112				0.00	0	0
Total SY1086 SPOT										0.00	0	0
Total For SY1086										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	98.62220				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.59106				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY108€ On 17/06/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY109C On 18/08/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1092 On 20/06/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1093 On 18/08/2014 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total SY1093 SPOT										0.00	0	0
Total For SY1093										0.00	0	0
SY1094 On 19/08/2014 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.96000	108.77543	6.96000	108.75510				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.62000	103.92946	8.62000	103.90550				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	91.35838	100.00000	91.14188				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	85.87332	100.00000	85.67408				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	30.43908	100.00000	30.36286				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	100.49135				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	100.30457				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.44337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS12C On 21/05/2014 Spot Bond				100.00000	0.00000	98.86780			0.00	0	0
Total TFS120 SPOT									0.00	0	0
Total For TFS120									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	99.98302			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	101.06309			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	101.12028			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.52254			0.00	0	0
Total TFS124 SPOT									0.00	0	0
Total For TFS124									0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.24704			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	66.51749	100.00000	66.36865			0.00	0	0
Total TFS126 SPOT									0.00	0	0
Total For TFS126									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.36175			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			7.75000	104.55296	7.75000	104.53100			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	100.51687			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	100.53132			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.62229	7.83000	102.60052		7,047,000,000,000.00	900,000,000	450,000,000	

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 TH10A3 SPOT										7,047,000,000,000.00	900,000,000	450,000,000
Total For TH10A3										7,047,000,000,000.00	900,000,000	450,000,000
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.50892				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.52699				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.23877				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.50892				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.52699				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	80.05070	7.16000	102.37928				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.56236				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.55947				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.62861				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.61927				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.90020				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.86821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1On 18/07/2041 Spot Bond				100.00000	0.00000	100.50820				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2041 Spot Bond				100.00000	0.00000	100.53132				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	102.92161	8.73000	102.80021				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2041 Spot Bond				100.00000	0.00000	100.50603				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2041 Spot Bond				100.00000	0.00000	100.52699				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2041 Spot Bond			8.84000	94.14937	8.84000	100.43463				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7On 18/07/2041 Spot Bond				100.00000	0.00000	100.64510				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2041 Spot Bond				100.00000	0.00000	100.67791				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	100.56380				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	100.55586				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	100.71160				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11COn 18/07/2041 Spot Bond				100.00000	0.00000	100.62717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.62429				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77141				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	100.85042				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	100.85327				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	101.08244				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	100.53895				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	6.24538	101.06155	6.22995				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.50603				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	100.83825				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.57101				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.59983				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	100.90305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.93476				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	100.52797				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	100.53529				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	100.52797				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	100.53529				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	100.53895				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	100.52358				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.53529				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	100.57553				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	100.57553				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	100.57553				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.63399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.64860			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.63034			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	100.92165			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	100.93980			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	100.93254			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.25000	103.91688	8.25000	103.89392		825,000,000.00	100,000	970,000,000	
Total TL15 SPOT								825,000,000.00	100,000	970,000,000	
Total For TL15								825,000,000.00	100,000	970,000,000	
TL20 On 22/02/2020 Spot Bond			9.68500	85.66862	9.68500	85.61720		0.00	0	15,500,000,000	
Total TL20 SPOT								0.00	0	15,500,000,000	
Total For TL20								0.00	0	15,500,000,000	
TN17 On 14/11/2017 Spot Bond			7.98500	103.92994	7.98500	103.90783		3,194,000,000.00	400,000	3,780,000,000	
Total TN17 SPOT								3,194,000,000.00	400,000	3,780,000,000	
Total For TN17								3,194,000,000.00	400,000	3,780,000,000	
TN20 On 17/09/2020 Spot Bond			8.94000	109.21513	8.94000	109.18917		170,783,502,000,000.00	19,103,300,000	25,994,274,000	
Total TN20 SPOT								'0,783,502,000,000.00	19,103,300,000	25,994,274,000	
Total For TN20								'0,783,502,000,000.00	19,103,300,000	25,994,274,000	
TN20U On 14/04/2020 Spot Bond			100.00000	0.72945	100.00000	0.72715		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			9.06500	111.26986	9.06500	111.24306		7,886,550,000,000.00	870,000,000	11,050,000,000	
Total TN23 SPOT								7,886,550,000,000.00	870,000,000	11,050,000,000	
Total For TN23								7,886,550,000,000.00	870,000,000	11,050,000,000	
TN25 On 19/08/2025 Spot Bond			9.22000	104.27052	9.22000	104.24456		11,064,000,000,000.00	1,200,000,000	15,480,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT									11,064,000,000,000.00	1,200,000,000	15,480,000,000
Total For TN25									11,064,000,000,000.00	1,200,000,000	15,480,000,000
TN27 On 14/11/2027 Spot Bond			9.22000	97.70064	9.22000	97.67672			2,769,688,000,000.00	300,400,000	9,685,400,000
Total TN27 SPOT									2,769,688,000,000.00	300,400,000	9,685,400,000
Total For TN27									2,769,688,000,000.00	300,400,000	9,685,400,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.89249			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	101.02338			0.00	0	1,500,000,000
Total TNF18 SPOT									0.00	0	1,500,000,000
Total For TNF18									0.00	0	1,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.13075			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.07291			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	100.07501			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	100.07514			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	100.08512			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.10592			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.97865			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	100.79400			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.81111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.58302				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	100.62337				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.70596	10.00000	99.67927				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.71327	9.75000	99.68724				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.71997	100.00000	9.69491				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TSP14 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP144 SPOT										0.00	0	0
Total For TSP144										0.00	0	0
TSP14 On 29/05/2014 Spot Bond				100.00000	0.00000	99.85364				0.00	0	0
Total TSP145 SPOT										0.00	0	0
Total For TSP145										0.00	0	0
TSP15 On 02/10/2014 Spot Bond				100.00000	0.00000	97.84687				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP15 On 13/11/2014 Spot Bond				100.00000	0.00000	97.15250				0.00	0	25,000,000,000
Total TSP152 SPOT										0.00	0	25,000,000,000
Total For TSP152										0.00	0	25,000,000,000
TSP15 On 27/11/2014 Spot Bond				100.00000	0.00000	96.96589				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP15 On 12/06/2014 Spot Bond				100.00000	0.00000	99.63556				0.00	0	0
Total TSP154 SPOT										0.00	0	0
Total For TSP154										0.00	0	0
TSP15 On 24/07/2014 Spot Bond				100.00000	0.00000	98.97644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP155 On 22/01/2015 Spot Bond				100.00000	0.00000	95.90339				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP156 On 07/08/2014 Spot Bond				100.00000	0.00000	98.62871				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP157 On 05/02/2015 Spot Bond				100.00000	0.00000	94.97835				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP158 On 21/08/2014 Spot Bond				101.68237	0.00000	98.40880				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP159 On 19/02/2015 Spot Bond				100.00000	0.00000	94.60355				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP160 On 05/03/2015 Spot Bond				100.00000	0.00000	94.59359				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP161 On 18/09/2014 Spot Bond				100.00000	0.00000	97.91379				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	94.42896				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	94.20428				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	97.44811				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	93.98244				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	11.95683	100.00000	11.92689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.06747				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 15/05/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC045 SPOT										0.00	0	0
Total For TWC045										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.63330				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.57726				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	100.56664				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 26/05/2014 Spot Bond				100.00000	0.00000	100.55071				0.00	2,100,000,000	2,100,000,000
Total TWC050 SPOT										0.00	2,100,000,000	2,100,000,000
Total For TWC050										0.00	2,100,000,000	2,100,000,000
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.53664				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.43060				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond			100.00000	80.04386	100.00000	79.86871		170,000,000,000,000.00		31,700,000,000	20,100,000,000	
Total TWC053 SPOT								'0,000,000,000,000.00		31,700,000,000	20,100,000,000	
Total For TWC053								'0,000,000,000,000.00		31,700,000,000	20,100,000,000	
TWCJ0 On 21/05/2014 Spot Bond				100.00000	0.00000	101.65329				0.00	0	0
Total TWCJ09 SPOT										0.00	0	0
Total For TWCJ09										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.63743				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCM On 21/05/2014 Spot Bond				100.00000	0.00000	101.47329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCM09 SPOT										0.00	0	0
Total For TWCM09										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.57222				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.08500	110.31632	9.08500	110.28970				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	100.59268				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	100.99891				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.48500	103.81082	9.48500	103.78467				0.00	0	0
Total UTR40 SPOT										0.00	0	0
Total For UTR40										0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.90422				0.00	0	0
Total VKC03 SPOT										0.00	0	0
Total For VKC03										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.90518				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	100.20836				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	100.21533				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	100.21569				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.99698				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	101.02530				0.00	0	0

Contract 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			6.86000	110.16985	6.86000	116.38653			0.00	0	9,800,000,000
Total WS04 SPOT									0.00	0	9,800,000,000
Total For WS04									0.00	0	9,800,000,000
WS05 On 01/08/2018 Spot Bond			1.39000	237.42328	1.39000	237.32817			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.80000	101.94192	6.80000	101.92309			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			7.65000	103.38702	7.65000	103.36558			0.00	0	8,770,000,000
Total WSP2 SPOT									0.00	0	8,770,000,000
Total For WSP2									0.00	0	8,770,000,000
WSP3 On 28/05/2019 Spot Bond			7.92500	104.18865	7.92500	104.16628			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			8.16000	103.73998	8.16000	103.71706			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			8.22500	103.87777	8.22500	103.85465		4,112,500,000,000.00		500,000,000	2,700,000,000
Total WSP5 SPOT								4,112,500,000,000.00		500,000,000	2,700,000,000
Total For WSP5								4,112,500,000,000.00		500,000,000	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.45000	93.17677	6.45000	93.16044			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z019 On 30/06/2014 Spot Bond			6.07000	99.32278	6.07000	99.30638			0.00	0	0
Total Z019 SPOT									0.00	0	0
Total For Z019									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.38000	91.49500	6.38000	91.47930			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z025 On 30/11/2014 Spot Bond			6.05000	96.90414	6.05000	96.88818			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			6.45000	93.16044	6.45000	93.14410			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.31500	68.03245	7.31500	68.01916				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	37.39253	100.00000	37.32159				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	19.79233	100.00000	19.75478				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										49,075,233,283,012,500.00	5,399,797,272,600	712,410,887,700
Total for SPOT :										49,075,233,283,012,500.00	5,399,797,272,600	712,410,887,700
Total Futures										49,075,233,285,179,400.00	399,797,272,601	712,411,234,350
Total Options										30,562,125.00	16,500	34,647
Grand Total:										49,075,233,315,741,600.00	399,797,289,101	712,411,268,997