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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			123.12903	123.12903	123.00749	123.00749			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.52097	123.52097	123.39995	123.39995			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,017.49000	9.01749	9,139,030		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,007.49000	9.00749	9,129,030		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			8,997.49000	8.99749	9,119,030		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,389.95000	1.38995	1,510,970		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			1,409.95000	1.40995	1,530,970		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,399.95000	1.39995	1,520,970		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	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			9.83689	83.08506	9.82511	83.17000			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.94084	80.55417	9.92844	80.64203			0.00	0	0
ES33	On	05/02/2015	Bond Future			10.04417	81.81880	10.03119	81.90920			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			2,223.31000	2.22331	2,138,370		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			2,292.34000	2.29234	2,207,400		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			2,361.27000	2.36127	2,276,330		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			2,501.64000	2.50164	2,413,780		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			2,569.09000	2.56909	2,481,230		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			2,636.44000	2.63644	2,548,580		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			147.92000	0.14792	238,320		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			287.93000	0.28793	378,330		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			217.88000	0.21788	308,280		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			117.07112	117.07112	117.18341	117.18341			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.85238	118.85238	118.96865	118.96865			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,193.41000	8.19341	8,081,120		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,183.41000	8.18341	8,071,120		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,173.41000	8.17341	8,061,120		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,968.65000	1.96865	1,852,380		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,958.65000	1.95865	1,842,380		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,978.65000	1.97865	1,862,380		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			121.22268	121.22268	121.10239	121.10239			0.00	0	725
I2038	On	06/11/2014			123.06701	123.06701	122.94743	122.94743			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	106.00	Call			15,102.39000	15.10239	15,222,680		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,092.39000	15.09239	15,212,680		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	105.99	Call			15,112.39000	15.11239	15,232,680		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			2,937.43000	2.93743	3,057,010		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			2,957.43000	2.95743	3,077,010		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			2,947.43000	2.94743	3,067,010		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	725
I2046	On	07/08/2014			120.96114	120.96114	120.84154	120.84154			0.00	0	5,218
I2046	On	06/11/2014			121.45572	121.45572	121.33703	121.33703			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,411.54000	16.41154	16,531,140		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			16,401.54000	16.40154	16,521,140		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			16,391.54000	16.39154	16,511,140		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			16,907.03000	16.90703	17,025,720		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			16,897.03000	16.89703	17,015,720		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			16,887.03000	16.88703	17,005,720		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			126.57538	126.57538	126.44781	126.44781			0.00	0	2,720
I2050	On	06/11/2014			128.50105	128.50105	128.37413	128.37413			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	111.99	Call			14,457.81000	14.45781	14,585,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,447.81000	14.44781	14,575,380		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	07/08/2014	Bond Future	112.01	Call			14,437.81000	14.43781	14,565,380		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,384.13000	2.38413	2,511,050		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			2,374.13000	2.37413	2,501,050		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			2,364.13000	2.36413	2,491,050		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,720
R157	On	07/08/2014	Bond Future			6.87327	112.34649	6.83933	112.38351		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.12029	107.22932	7.07292	107.26915		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.49138	108.91319	7.42002	108.95519		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.76	Call			153.03000	0.15303	132,410	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			239.62000	0.23962	256,020	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			143.69000	0.14369	123,970	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			252.12000	0.25212	269,420	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			148.22000	0.14822	128,140	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			245.73000	0.24573	262,670	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			791.66000	0.79166	825,380	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			54.59000	0.05459	48,360	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			784.42000	0.78442	818,020	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			52.10000	0.05210	46,100	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			798.94000	0.79894	832,770	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			53.33000	0.05333	47,220	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			107.03000	0.10703	115,240	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			889.24000	0.88924	855,380	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			105.85000	0.10585	113,990	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			880.01000	0.88001	846,290	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			108.23000	0.10823	116,510	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			884.62000	0.88462	850,830	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	6,048
R186	On	07/08/2014	Bond Future			8.44294	117.06554	8.43574	117.12598		10.06	305,541,059.40	2,610	46,297
R186	On	06/11/2014	Bond Future			8.52357	118.83243	8.51581	118.89620		10.09	0.00	0	0
R186	On	05/02/2015	Bond Future			8.60018	115.40180	8.59193	115.46819		10.46	0.00	0	0

Contract 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												305,541,059.40	2,610	46,297
R186	On	07/08/2014	Bond Future	7.60	Call			178.65000	0.17865	148,900	9.81	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			7,503.16000	7.50316	7,533,850	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			2,931.27000	2.93127	2,904,820	10.06	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,562.09000	1.56209	1,471,570	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			2,624.76000	2.62476	2,594,680	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,628.04000	4.62804	4,536,290	10.43	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			659.07000	0.65907	627,760	10.43	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,491.52000	1.49152	1,402,260	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,724.47000	2.72447	2,695,650	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,526.55000	1.52655	1,436,650	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			2,674.32000	2.67432	2,644,860	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,474.85000	6.47485	6,392,950	10.57	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			297.60000	0.29760	276,140	10.57	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,028.15000	2.02815	1,932,650	10.15	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			699.25000	0.69925	632,560	9.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			4,440.42000	4.44042	4,434,170	9.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,356.73000	1.35673	1,269,840	10.06	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			2,076.37000	2.07637	2,041,310	10.15	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,336.94000	3.33694	3,238,930	10.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			1,147.10000	1.14710	1,109,530	10.30	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			5,026.97000	5.02697	5,009,320	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,908.83000	1.90883	1,826,920	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,971.62000	4.97162	4,953,480	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,939.09000	1.93909	1,856,710	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,916.66000	4.91666	4,898,050	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,491.72000	6.49172	6,388,700	10.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,284.26000	1.28426	1,245,010	10.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,878.87000	1.87887	1,797,450	10.05	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,749.34000	4.74934	4,647,590	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,407.35000	3.40735	3,371,990	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			4,661.25000	4.66125	4,559,750	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,477.81000	3.47781	3,442,700	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,705.19000	4.70519	4,603,560	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,442.44000	3.44244	3,407,200	10.58	0.00	0	0
Total R186 Option												0.00	0	7,570
Total For R186												305,541,059.40	2,610	53,867
R197	On	07/08/2014	Bond Future			284.60476	284.60476	284.77411	284.77411			0.00	0	905
R197	On	06/11/2014	Bond Future			288.93430	288.93430	289.11186	289.11186			0.00	0	0
Total R197 Future												0.00	0	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/08/2014	Bond Future	270.00	Call			14,774.11000	14.77411	14,604,760		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			14,764.11000	14.76411	14,594,760		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			14,784.11000	14.78411	14,614,760		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,111.86000	4.11186	3,934,300		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			4,101.86000	4.10186	3,924,300		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			4,121.86000	4.12186	3,944,300		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			6.07452	102.14800	6.07318	102.14849		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			345.85000	0.34585	345,140	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			68.63000	0.06863	67,420	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			343.19000	0.34319	342,470	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			66.76000	0.06676	65,560	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			348.53000	0.34853	347,820	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			67.69000	0.06769	66,490	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			228.21133	228.21133	227.98822	227.98822		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			231.68271	231.68271	231.46106	231.46106			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	207.99	Call			20,072.27000	20.07227	20,287,630	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			74.05000	0.07405	66,300	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,062.48000	20.06248	20,277,830	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			74.26000	0.07426	66,500	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,052.70000	20.05270	20,268,020	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			74.48000	0.07448	66,690	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			4,461.06000	4.46106	4,682,710		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			4,451.06000	4.45106	4,672,710		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,471.06000	4.47106	4,692,710		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Option										0.00	0	0
Total For R202										0.00	0	44,627
R2023 On 07/08/2014 Bond Future			8.33089	99.96430	8.31355	100.06660		8.18		0.00	0	12,508
R2023 On 06/11/2014 Bond Future			8.42439	97.55250	8.40596	97.65834		8.61		0.00	0	0
R2023 On 05/02/2015 Bond Future			8.51610	99.08363	8.49661	99.19248		8.47		0.00	0	0
Total R2023 Future										0.00	0	12,508
R2023 On 07/08/2014 Bond Future	8.51	Put			944.45000	0.94445	937,180	8.43		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			2,023.02000	2.02302	1,913,940	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			988.40000	0.98840	981,620	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			2,059.07000	2.05907	1,949,740	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			966.24000	0.96624	959,210	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Call			2,095.45000	2.09545	1,985,880	8.43		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			2,849.69000	2.84969	2,710,360	8.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,799.36000	1.79936	1,765,870	8.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			2,882.58000	2.88258	2,743,000	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,775.60000	1.77560	1,741,860	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			2,915.67000	2.91567	2,775,840	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,752.08000	1.75208	1,718,090	8.75		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			3,602.94000	3.60294	3,457,300	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			2,254.79000	2.25479	2,218,000	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			3,635.00000	3.63500	3,489,170	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			2,231.98000	2.23198	2,195,000	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			3,667.20000	3.66720	3,521,180	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			2,209.35000	2.20935	2,172,180	8.67		0.00	0	0
Total R2023 Option										0.00	0	0
Total For R2023										0.00	0	12,508
R203 On 07/08/2014 Bond Future			7.49978	105.38815	7.46723	105.47774		2.93		0.00	0	24,701
R203 On 06/11/2014 Bond Future			7.63987	102.81527	7.60322	102.90836		3.08		0.00	0	0
R203 On 05/02/2015 Bond Future			7.78687	104.42922	7.74558	104.52520		3.05		0.00	0	0
Total R203 Future										0.00	0	24,701
R203 On 07/08/2014 Bond Future	6.84	Call			56.02000	0.05602	41,400	2.84		0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,801.45000	1.80145	1,876,420	2.84		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			322.20000	0.32220	274,470	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			811.68000	0.81168	853,540	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			332.46000	0.33246	283,720	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			794.24000	0.79424	835,090	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			342.93000	0.34293	293,170	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			777.03000	0.77703	816,860	2.91		0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			183.79000	0.18379	163,600	2.99		0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			2,146.69000	2.14669	2,219,590	2.99		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.85	Call			188.33000	0.18833	167,770	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			2,125.21000	2.12521	2,197,740	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			192.95000	0.19295	172,020	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			2,103.81000	2.10381	2,175,970	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			256.01000	0.25601	230,390	3.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,855.33000	1.85533	1,922,800	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			1,908.37000	1.90837	1,824,890	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			537.58000	0.53758	550,080	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			1,924.72000	1.92472	1,841,040	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			531.07000	0.53107	543,370	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			1,941.13000	1.94113	1,857,240	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			524.63000	0.52463	536,720	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			997.16000	0.99716	933,060	3.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,126.54000	1.12654	1,158,420	3.04	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,861
R2030	On	07/08/2014	Bond Future			8.95138	92.37029	8.94428	92.42580			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			9.03258	93.76514	9.02499	93.82350			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.11162	91.22990	9.10361	91.29047			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			511.93000	0.51193	456,420		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			356.58000	0.35658	301,070		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			434.30000	0.43430	378,790		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			115.42000	0.11542	173,780		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			269.75000	0.26975	328,110		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			192.54000	0.19254	250,900		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,097.97000	1.09797	1,037,400		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			1,172.28000	1.17228	1,111,710		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			1,023.57000	1.02357	963,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,308

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/08/2014	Bond Future			9.20877	93.59289	9.20156	93.65722			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.28725	95.00629	9.27959	95.07363			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.36379	92.24009	9.35574	92.30981			0.00	0	0
Total R2037 Future												0.00	0	10,102
R2037	On	07/08/2014	Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Put			1,277.49000	1.27749	1,341,820		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			1,460.23000	1.46023	1,524,560		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			1,368.79000	1.36879	1,433,120		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			3,665.20000	3.66520	3,597,860		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			3,500.10000	3.50010	3,432,760		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			3,582.71000	3.58271	3,515,370		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			1,151.90000	1.15190	1,082,180		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			1,236.77000	1.23677	1,167,050		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			1,321.51000	1.32151	1,251,790		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	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			7.70448	102.19788	7.67732	102.29759		4.40	0.00	0	15,311
R204	On	06/11/2014	Bond Future			7.81843	103.74033	7.78869	103.84367		4.40	0.00	0	0
R204	On	05/02/2015	Bond Future			7.93017	101.33358	7.89771	101.44001		4.53	0.00	0	0
Total R204 Future												0.00	0	15,311
R204	On	07/08/2014	Bond Future	7.44	Call			409.22000	0.40922	363,490	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,285.61000	1.28561	1,339,590	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			421.59000	0.42159	375,030	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,260.87000	1.26087	1,314,020	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			434.21000	0.43421	386,830	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,236.39000	1.23639	1,288,720	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			980.79000	0.98079	909,550	4.48	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			604.47000	0.60447	632,940	4.48	0.00	0	530
R204	On	06/11/2014	Bond Future	7.99	Call			1,591.63000	1.59163	1,518,950	4.46	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			894.67000	0.89467	925,330	4.46	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			268.19000	0.26819	243,440	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			3,092.62000	3.09262	3,171,210	4.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	7.00	Call			274.57000	0.27457	249,400	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			3,063.05000	3.06305	3,141,220	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			281.07000	0.28107	255,480	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			3,033.60000	3.03360	3,111,350	4.27	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,204.14000	2.20414	2,128,590	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			1,024.13000	1.02413	1,055,010	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,163.45000	2.16345	2,088,530	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,048.13000	1.04813	1,079,640	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,183.75000	2.18375	2,108,510	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			1,036.08000	1.03608	1,067,270	4.64	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	17,111
R2048	On	07/08/2014	Bond Future			9.29861	98.29362	9.25020	98.76680			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.37650	95.35073	9.32641	95.83304			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.45277	96.84747	9.40099	97.33867			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.65	Call			3,784.72000	3.78472	3,311,540		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	07/08/2014	Bond Future	9.66	Call			3,875.90000	3.87590	3,402,720		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			3,693.38000	3.69338	3,220,200		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	06/11/2014	Bond Future	9.74	Call			3,853.64000	3.85364	3,371,330		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			3,673.86000	3.67386	3,191,550		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			3,763.83000	3.76383	3,281,520		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	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			935.22000	0.93522	444,020		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			1,028.74000	1.02874	537,540		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			841.52000	0.84152	350,320		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			7.96073	97.46069	7.94403	97.53179		5.75	0.00	0	30,770
R207	On	06/11/2014	Bond Future			8.06544	98.93200	8.04725	99.00625		5.76	0.00	0	0
R207	On	05/02/2015	Bond Future			8.16913	96.84348	8.14946	96.92027		5.87	0.00	0	0
Total R207 Future												0.00	0	30,770

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/08/2014	Bond Future	7.69	Call			532.78000	0.53278	470,590	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,622.07000	1.62207	1,630,980	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			547.38000	0.54738	484,410	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,593.51000	1.59351	1,601,640	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			562.25000	0.56225	498,500	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,565.24000	1.56524	1,572,590	5.74	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			489.60000	0.48960	423,450	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,430.95000	3.43095	3,439,050	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			499.41000	0.49941	432,370	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,398.42000	3.39842	3,405,630	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			509.37000	0.50937	441,440	5.61	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,366.06000	3.36606	3,372,380	5.61	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,681.17000	2.68117	2,581,510	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,362.14000	1.36214	1,339,270	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,705.05000	2.70505	2,605,280	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,347.62000	1.34762	1,324,640	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,729.03000	2.72903	2,629,150	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,333.22000	1.33322	1,310,130	6.02	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	30,770
R208	On	07/08/2014	Bond Future			8.10649	95.60209	8.09967	95.63510		6.84	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.20491	93.64670	8.19734	93.68213		7.14	0.00	0	0
R208	On	05/02/2015	Bond Future			8.30015	95.11677	8.29190	95.15406		6.91	0.00	0	0
Total R208 Future												0.00	0	13,421
R208	On	07/08/2014	Bond Future	7.79	Call			518.99000	0.51899	488,030	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			745.26000	0.74526	734,450	6.93	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			2,033.29000	2.03329	2,035,340	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			533.84000	0.53384	502,480	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,998.77000	1.99877	2,000,420	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			548.99000	0.54899	517,220	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,964.59000	1.96459	1,965,830	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,613.41000	1.61341	1,569,590	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			533.15000	0.53315	505,320	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			4,064.06000	4.06406	4,071,660	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,582.72000	2.58272	2,534,150	7.31	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,179.23000	1.17923	1,166,090	7.31	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			512.22000	0.51222	484,990	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			4,141.17000	4.14117	4,149,370	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			522.60000	0.52260	495,070	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			4,102.52000	4.10252	4,110,420	7.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future	8.50	Put			1,785.25000	1.78525	1,775,180	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,746.22000	2.74622	2,698,780	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,766.69000	1.76669	1,756,540	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,694.51000	2.69451	2,647,230	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,804.27000	1.80427	1,794,280	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,720.15000	2.72015	2,672,790	7.08	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	15,571
R209	On	07/08/2014	Bond Future			9.13759	75.24648	9.12495	75.33947		15.11	0.00	0	25,211
R209	On	06/11/2014	Bond Future			9.21275	73.23566	9.19954	73.33153		15.80	0.00	0	0
R209	On	05/02/2015	Bond Future			9.28473	74.38544	9.27099	74.48388		15.76	0.00	0	0
Total R209 Future												0.00	0	25,211
R209	On	07/08/2014	Bond Future	9.04	Call			1,668.06000	1.66806	1,571,850	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			2,297.86000	2.29786	2,294,640	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,701.58000	1.70158	1,604,840	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			2,256.80000	2.25680	2,253,050	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,735.50000	1.73550	1,638,240	15.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			2,216.26000	2.21626	2,211,990	15.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,418.25000	2.41825	2,318,990	15.80	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,890.68000	3.89068	3,887,290	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,551.15000	6.55115	6,433,380	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,266.66000	4.26666	4,153,610	16.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			2,133.91000	2.13391	2,116,730	16.13	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,148.89000	1.14889	1,077,560	15.54	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,924.00000	1.92400	1,905,030	16.18	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,308.86000	6.30886	6,190,950	16.42	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1,160.93000	1.16093	1,138,890	16.42	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			4,113.33000	4.11333	4,112,260	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,387.11000	2.38711	2,288,310	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,934.54000	3.93454	3,931,610	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			1,080.82000	1.08082	1,058,920	16.45	0.00	0	1,640
R209	On	06/11/2014	Bond Future	10.05	Call			6,791.38000	6.79138	6,673,840	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			1,001.09000	1.00109	979,420	16.45	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Put			3,847.35000	3.84735	3,843,710	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			2,578.76000	2.57876	2,477,690	15.83	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			3,677.91000	3.67791	3,672,710	15.83	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			4,608.11000	4.60811	4,493,270	16.18	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Put			6,519.81000	6.51981	6,544,350	15.54	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,264.70000	2.26470	2,167,760	15.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,449.81000	2.44981	2,350,300	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.25	Call			3,832.40000	3.83240	3,761,330	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,983.17000	3.98317	4,010,540	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,867.59000	3.86759	3,796,480	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,946.47000	3.94647	3,973,800	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,797.36000	3.79736	3,726,340	15.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			4,020.13000	4.02013	4,047,550	15.92	0.00	0	0
Total R209 Option												0.00	0	23,387
Total For R209												0.00	0	48,598
R210	On	07/08/2014	Bond Future			170.94108	170.94108	170.77451	170.77451			0.00	0	618
R210	On	06/11/2014	Bond Future			171.50205	171.50205	171.33659	171.33659			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			11,784.51000	11.78451	11,951,080		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			11,774.51000	11.77451	11,941,080		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			11,764.51000	11.76451	11,931,080		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			2,346.59000	2.34659	2,512,050		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			2,336.59000	2.33659	2,502,050		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			2,326.59000	2.32659	2,492,050		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	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			130.01181	130.01181	129.89433	129.89433			0.00	0	390
R211	On	06/11/2014	Bond Future			131.99001	131.99001	131.87338	131.87338			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Call			1,884.33000	1.88433	2,001,810		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			1,904.33000	1.90433	2,021,810		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			1,894.33000	1.89433	2,011,810		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			1,883.38000	1.88338	2,000,010		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			1,873.38000	1.87338	1,990,010		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			1,863.38000	1.86338	1,980,010		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	390
R212 On 07/08/2014 Bond Future			134.62707	134.62707	134.68367	134.68367				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.67550	136.67550	136.73569	136.73569				0.00	0	0
Total R212 Future										0.00	0	21,797
R212 On 07/08/2014 Bond Future	129.01	Call			5,673.67000	5,67367	5,617,070			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			5,693.67000	5,69367	5,637,070			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			5,683.67000	5,68367	5,627,070			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			1,735.69000	1,73569	1,675,500			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			1,725.69000	1,72569	1,665,500			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			1,745.69000	1,74569	1,685,500			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			8.97071	86.30359	8.96331	86.35895		12.94		0.00	0	26,107
R213 On 06/11/2014 Bond Future			9.05115	84.06495	9.04328	84.12293		13.72		0.00	0	0
R213 On 05/02/2015 Bond Future			9.12968	85.38449	9.12140	85.44455		13.73		0.00	0	0
Total R213 Future										0.00	0	26,107
R213 On 07/08/2014 Bond Future	8.84	Call			1,555.23000	1,55523	1,433,370	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			2,485.71000	2,48571	2,419,210	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,587.84000	1,58784	1,465,520	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			2,442.31000	2,44231	2,375,350	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,620.86000	1,62086	1,498,110	13.02		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			2,399.41000	2,39941	2,332,020	13.02		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,413.98000	2,41398	2,285,940	13.64		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,932.04000	3,93204	3,861,980	13.64		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,445.83000	2,44583	2,317,410	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,888.28000	3,88828	3,817,840	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,477.93000	2,47793	2,349,140	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,844.86000	3,84486	3,774,050	13.65		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,416.14000	4,41614	4,269,740	13.87		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,561.91000	3,56191	3,475,570	13.87		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,454.67000	4,45467	4,307,940	13.88		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			3,529.00000	3,52900	3,442,330	13.88		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,493.08000	4,49308	4,346,300	13.89		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.26	Put			3,496.06000	3.49606	3,409,340	13.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	26,107
R214	On	07/08/2014	Bond Future			9.25226	75.85521	9.21406	76.14611		15.47	15,171,042.00	200	5,228
R214	On	06/11/2014	Bond Future			9.32829	73.71178	9.28876	74.00869		16.45	0.00	0	0
R214	On	05/02/2015	Bond Future			9.40256	74.86887	9.36172	75.17145		16.49	0.00	0	0
Total R214 Future												15,171,042.00	200	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			3,502.67000	3.50267	3,232,940	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			1,081.43000	1.08143	1,102,600	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,551.77000	3.55177	3,281,280	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			1,058.38000	1.05838	1,078,790	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,601.14000	3.60114	3,329,800	15.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			1,035.73000	1.03573	1,055,290	15.94	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			4,808.95000	4.80895	4,504,150	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			2,098.57000	2.09857	2,090,680	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			0.00000	0.00000	5,130,000	16.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.00000	0.00000	1,738,240	16.82	8,100,198.40	4,660	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			0.00000	0.00000	2,704,300	16.42	6,760,750.00	2,500	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			0.00000	0.00000	3,675,310	16.42	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			4,720.82000	4.72082	4,417,250	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			2,152.11000	2.15211	2,145,450	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			4,764.80000	4.76480	4,460,610	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			2,125.20000	2.12520	2,117,920	16.72	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			4,728.71000	4.72871	4,429,170	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,712.70000	3.71270	3,715,740	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			4,767.53000	4.76753	4,467,290	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,678.97000	3.67897	3,681,310	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,690.02000	4.69002	4,391,190	16.65	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,746.68000	3.74668	3,750,430	16.65	0.00	0	0
Total R214 Option												14,860,948.40	7,160	5,000
Total For R214												30,031,990.40	7,360	10,228
Total for Bond												335,573,049.80	9,970	357,428
IR CAN	On	07/08/2014	Can-Do Interest Rate			142.37925	142.37925	142.28471	142.28471			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/08/2014 GOVI			449.49700	449.49700	449.94900	449.94900				0.00	0	512
GOVI On 06/11/2014 GOVI			456.28000	456.28000	456.74400	456.74400				0.00	0	28
GOVI On 05/02/2015 GOVI			463.43700	463.43700	463.91200	463.91200				0.00	0	0
Total GOVI Future										0.00	0	540
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			100,610.00000	10.06100	105,130,000			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			100,410.00000	10.04100	104,930,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			100,510.00000	10.05100	105,030,000			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			77,340.00000	7.73400	72,700,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/11/2014	GOVI	448.99	Call			77,540.00000	7.75400	72,900,000		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			77,440.00000	7.74400	72,800,000		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			39,120.00000	3.91200	34,370,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Call			39,020.00000	3.90200	34,270,000		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			39,220.00000	3.92200	34,470,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	540
Total for GOVI												0.00	0	540
AL12	On	07/08/2014	Index Future			490.79000	490.79000	491.59600	491.59600			0.00	0	0
AL12	On	06/11/2014	Index Future			498.19700	498.19700	499.02000	499.02000			0.00	0	0
AL12	On	05/02/2015	Index Future			506.01200	506.01200	506.85200	506.85200			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			422.53400	422.53400	422.87900	422.87900			0.00	0	0
AL37	On	06/11/2014	Index Future			428.91100	428.91100	429.26500	429.26500			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			495.35900	495.35900	495.87100	495.87100			0.00	0	1
AL7T	On	06/11/2014	Index Future			502.83400	502.83400	503.35900	503.35900			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			450.43100	450.43100	450.95600	450.95600			0.00	0	647
ALBI	On	06/11/2014	Index Future			457.22800	457.22800	457.76600	457.76600			0.00	0	0
ALBI	On	05/02/2015	Index Future			464.40100	464.40100	464.95100	464.95100			0.00	0	0
Total ALBI Future												0.00	0	647
Total For ALBI												0.00	0	647
IGOV	On	07/08/2014	Index Future			215.27700	215.27700	215.34500	215.34500			2,152,770.00	1	1,267
IGOV	On	06/11/2014	Index Future			218.55200	218.55200	218.62300	218.62300			0.00	0	87
IGOV	On	05/02/2015	Index Future			222.00600	222.00600	222.08000	222.08000			0.00	0	0
Total IGOV Future												2,152,770.00	1	1,354
Total For IGOV												2,152,770.00	1	1,354
ILBI	On	07/08/2014	Index Future			584.28500	584.28500	584.09300	584.09300			0.00	0	210
ILBI	On	06/11/2014	Index Future			593.14900	593.14900	592.95600	592.95600			0.00	0	0
Total ILBI Future												0.00	0	210

Contract 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 ILBI										0.00	0	210
Total for Index										2,152,770.00	1	2,212
JIBAR f On 18/06/2014		Jibar Future	5.81000	94.19000	5.81000	94.19000				0.00	0	2,000
JIBAR f On 16/07/2014		Jibar Future	5.86000	94.14000	5.86000	94.14000				0.00	0	545
JIBAR f On 20/08/2014		Jibar Future	6.07000	93.93000	6.08000	93.92000				0.00	0	0
JIBAR f On 17/09/2014		Jibar Future	6.13000	93.87000	6.15000	93.85000				0.00	0	1,000
JIBAR f On 15/10/2014		Jibar Future	6.31000	93.69000	6.33000	93.67000				0.00	0	0
JIBAR f On 19/11/2014		Jibar Future	6.39000	93.61000	6.40000	93.60000				0.00	0	0
JIBAR f On 17/12/2014		Jibar Future	6.56000	93.44000	6.56000	93.44000				0.00	0	0
JIBAR f On 18/03/2015		Jibar Future	6.85000	93.15000	6.82000	93.18000				0.00	0	2,850
JIBAR f On 17/06/2015		Jibar Future	7.10000	92.90000	7.05000	92.95000				0.00	0	5,000
JIBAR f On 16/09/2015		Jibar Future	7.28000	92.72000	7.23000	92.77000				0.00	0	0
JIBAR f On 15/12/2015		Jibar Future	7.44000	92.56000	7.39000	92.61000				0.00	0	0
JIBAR f On 16/03/2016		Jibar Future	7.59000	92.41000	7.55000	92.45000				0.00	0	0
Total Jibar Future										0.00	0	11,395
Total For JIBAR FUTURE										0.00	0	11,395
Total for Jibar										0.00	0	11,395
J201 On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
Total J201 Future										0.00	0	0
Total For J201										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										337,725,819.80	9,971	372,210
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.19581				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA03 On 11/05/2015		Spot Bond	7.22500	102.98787	7.22500	102.92830				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	101.44600				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019		Spot Bond	8.77500	103.86662	8.77500	103.79393				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	101.02782				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA07 On 15/04/2021 Spot Bond			9.49000	101.40304	9.49000	101.32601			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.25241			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.34537			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.64000	95.64523	9.64000	95.57186			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			7.52500	102.04874	7.52500	101.98731			0.00	0	226,500,000
Total AB06 SPOT									0.00	0	226,500,000
Total For AB06									0.00	0	226,500,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.68995			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			8.96000	104.32171	8.96000	104.24720			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			1.35000	136.37151	1.35000	136.17914			0.00	0	0
Total ABCPI2 SPOT									0.00	0	0
Total For ABCPI2									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.22000	127.96982	2.22000	267.71257			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.22880			0.00	80,000,000	20,000,000
Total ABFN04 SPOT									0.00	80,000,000	20,000,000
Total For ABFN04									0.00	80,000,000	20,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.97587			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	101.59805			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.66452			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	101.70871			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.13826			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.23961			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.07665			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.98500	105.22300	7.98500	105.15586			0.00	0	370,000,000
Total ABL10A SPOT									0.00	0	370,000,000
Total For ABL10A									0.00	0	370,000,000
ABL10B On 15/03/2015 Spot Bond				100.00000	0.00000	100.21870			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			7.73500	102.32142	7.73500	102.25792		2,320,500,000,000.00		300,000,000	150,000,000
Total ABL11A SPOT								2,320,500,000,000.00		300,000,000	150,000,000
Total For ABL11A								2,320,500,000,000.00		300,000,000	150,000,000
ABL11B On 29/09/2014 Spot Bond				100.00000	0.00000	101.78071			0.00	0	0
Total ABL11B SPOT									0.00	0	0
Total For ABL11B									0.00	0	0
ABL12B On 08/03/2015 Spot Bond				100.00000	0.00000	100.22766			0.00	0	0
Total ABL12B SPOT									0.00	0	0
Total For ABL12B									0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.26418			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	101.10077			0.00	0	0
Total ABL14 SPOT									0.00	0	0
Total For ABL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.32742			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	101.54672			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	101.72285			0.00	0	0
Total ABL17 SPOT									0.00	0	0
Total For ABL17									0.00	0	0
ABL18 On 25/09/2015 Spot Bond				100.00000	0.00000	102.20679			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	101.94685			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			2.92000	128.65477	2.92000	128.45714			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			4.10000	116.66788	4.10000	116.47743			0.00	0	0
Total ABLI04 SPOT									0.00	0	0
Total For ABLI04									0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.85000	103.12301	4.85000	102.94803		7,538,355,000,000.00	1,554,300,000	1,458,300,000	
Total ABLI05 SPOT								7,538,355,000,000.00	1,554,300,000	1,458,300,000	
Total For ABLI05								7,538,355,000,000.00	1,554,300,000	1,458,300,000	
ABLI06 On 19/07/2020 Spot Bond			5.89000	106.40553	5.89000	106.21607		0.00	0	0	
Total ABLI06 SPOT								0.00	0	0	
Total For ABLI06								0.00	0	0	
ABLS2A On 13/07/2016 Spot Bond			11.36000	113.78864	11.36000	113.68450		0.00	0	0	
Total ABLS2A SPOT								0.00	0	0	
Total For ABLS2A								0.00	0	0	
ABLS2B On 13/07/2016 Spot Bond				100.00000	0.00000	101.74231		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	101.78307		0.00	0	0	
Total ABLS3 SPOT								0.00	0	0	
Total For ABLS3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.87527			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	101.96469			0.00	0	10,000,000
Total ABLS5 SPOT									0.00	0	10,000,000
Total For ABLS5									0.00	0	10,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.60000	113.08302	4.60000	112.89366			0.00	0	0
Total ABLSI1 SPOT									0.00	0	0
Total For ABLSI1									0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	65.76076	100.00000	65.28398			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			1.96000	169.43320	1.96000	169.18584			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	158.34670	2.76000	158.10509			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			1.99000	174.09074	1.99000	173.83602			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN12 On 22/07/2014 Spot Bond			13.50000	100.00037	13.50000	13.50000			0.00	0	0
Total ABN12 SPOT									0.00	0	0
Total For ABN12									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.79000	181.69209	1.79000	181.42936			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			8.35625	74.66092	8.35625	74.57889			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			8.35625	74.66092	8.35625	74.57889			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.53084				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.32000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.19000				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	92.86000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.70000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.17000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.08881				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	101.01614				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	87.69000				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			7.27500	104.83934	7.27500	104.77762				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	88.59000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.23000			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	88.89000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.29866			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.51500	110.22689	7.51500	110.16061			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.05923			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	85.79000			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	85.54000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.46000	96.42690	2.46000	106.98732			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			2.50000	101.65703	2.50000	154.95399			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	116.46011	2.39000	206.29539			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	84.93000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.85000	89.99761	9.85000	89.88012			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	94.48000			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	98.47000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.50037			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	90.68000			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	100.77000			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	112.92000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	111.15100	9.63000	111.06487			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	110.92000			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			9.77500	110.07031	9.77500	109.92611			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.19500	89.10026	9.19500	88.99090			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.73000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	99.84000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.87000	109.37073	9.87000	109.22610			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	88.75000			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	99.90170			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	100.73272			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			8.56000	106.40921	8.56000	106.33653		1,225,792,000,000.00		143,200,000	1,601,300,000
Total ABS10 SPOT								1,225,792,000,000.00		143,200,000	1,601,300,000
Total For ABS10								1,225,792,000,000.00		143,200,000	1,601,300,000
ABS11 On 09/04/2021 Spot Bond			9.20000	102.69607	9.20000	102.62039		0.00		0	500,000,000
Total ABS11 SPOT								0.00		0	500,000,000
Total For ABS11								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
ABS5 On 01/05/2015 Spot Bond			7.17500	101.82511	7.17500	101.76661			0.00	0	510,000,000
Total ABS5 SPOT									0.00	0	510,000,000
Total For ABS5									0.00	0	510,000,000
ABS6 On 01/06/2020 Spot Bond			9.19000	95.69850	9.19000	95.62804		20,980,770,000,000.00	2,283,000,000	3,894,200,000	
Total ABS6 SPOT								20,980,770,000,000.00	2,283,000,000	3,894,200,000	
Total For ABS6								20,980,770,000,000.00	2,283,000,000	3,894,200,000	
ABS7 On 11/09/2026 Spot Bond			9.99500	93.78741	9.99500	93.71286		2,798,600,000,000.00	280,000,000	1,140,000,000	
Total ABS7 SPOT								2,798,600,000,000.00	280,000,000	1,140,000,000	
Total For ABS7								2,798,600,000,000.00	280,000,000	1,140,000,000	
ABS9 On 17/03/2016 Spot Bond			7.87500	104.54438	7.87500	104.47858		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABSI1 On 11/06/2014 Spot Bond			2.15000	130.19985	2.15000	130.00759		0.00	0	0	
Total ABSI1 SPOT								0.00	0	0	
Total For ABSI1								0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			2.03000	214.94549	2.03000	271.67055		0.00	0	0	
Total ABSI2 SPOT								0.00	0	0	
Total For ABSI2								0.00	0	0	
ABSI3 On 31/01/2017 Spot Bond			1.29000	125.69448	1.29000	128.19672		0.00	0	0	
Total ABSI3 SPOT								0.00	0	0	
Total For ABSI3								0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			2.04000	128.05677	2.04000	130.30942		0.00	0	100,000,000	
Total ABSI4 SPOT								0.00	0	100,000,000	
Total For ABSI4								0.00	0	100,000,000	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00281	100.00000	0.00307		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL01L On 30/06/2015 Spot Bond			100.00000	47.36529	100.00000	47.01813		0.00	0	0	
Total ACL01U SPOT								0.00	0	0	
Total For ACL01U								0.00	0	0	
ACL02E On 15/09/2015 Spot Bond			11.67500	105.19942	11.67500	105.10215		0.00	0	0	
Total ACL028 SPOT								0.00	0	0	
Total For ACL028								0.00	0	0	
ACL02E On 20/08/2015 Spot Bond			100.00000		0.00000	100.45632		0.00	0	0	
Total ACL029 SPOT								0.00	0	0	
Total For ACL029								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL02L On 20/03/2018 Spot Bond			100.00000	4.28226	100.00000	4.25121				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.46772				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.62893				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	25.52424	100.00000	25.33919				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	100.44492				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.37891	11.00000	63.28837				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	16.33551	100.00000	16.21708				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL07Z 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
ACL07E On 20/09/2015 Spot Bond				100.00000	0.00000	101.77767				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	101.95435				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.69889				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	101.75212				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	101.77554				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	102.80377				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	102.80377				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.82046				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	101.65633				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	102.82046				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	102.78707				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	89.51330				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	101.62644				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.50758				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.72023				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	101.77323				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	101.79449				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	101.75192				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	101.65634				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.64500	103.70571	9.64500	103.57150				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	100.83364				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	101.51814				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.21057				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	164.86497				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	164.90253				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.69883				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	100.36016				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	100.36016				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.22338				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	101.64558				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	101.63281				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.71893				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.08463				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.71714				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.78121				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.37135				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.68794				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	103.74939				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.54450				0.00	0	140,000,000
Total ACL144 SPOT										0.00	0	140,000,000
Total For ACL144										0.00	0	140,000,000
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.70524				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.67136				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.50097				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.46473				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	101.53507				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	101.66710				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	101.59254				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	101.50736				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	101.53081				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.22031	10.23000	102.13720				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.55407			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	101.51802			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	116.53653			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			9.71500	104.92921	9.71500	104.84721			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	101.66064			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	113.89994	1.75000	113.86324			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.52868			0.00	0	0
Total ACL170 SPOT									0.00	0	0
Total For ACL170									0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.53275			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58939			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.64110			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.53769			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	101.63076			0.00	0	0
Total ACL178 SPOT									0.00	0	0
Total For ACL178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	102.25265				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.74492				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.59973				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.65143				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.86640				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.63076				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.62329				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.71365				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.74133				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.51786				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.54983				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74780				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.68865			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80645			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.59973			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78992			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	104.16194			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80645			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	92.39433			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	101.72379			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	101.72379			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	119.73689			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	120.59667			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	101.49630			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.48183				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.31901				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	101.52113				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	101.52734				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	101.58939				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.49838				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.49630				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.67969				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.53354				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	100.81277				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.63418				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond			100.00000	82.57919	100.00000	82.02247				0.00	0	2,000,000,000
Total ADCP07 SPOT										0.00	0	2,000,000,000
Total For ADCP07										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCP0 On 27/11/2014 Spot Bond			100.00000	68.09701	100.00000	67.71800			100,000,000,000,000.00	11,000,000,000	16,500,000,000
Total ADCP08 SPOT									10,000,000,000,000.00	11,000,000,000	16,500,000,000
Total For ADCP08									10,000,000,000,000.00	11,000,000,000	16,500,000,000
ADCP1 On 03/07/2014 Spot Bond			100.00000	97.80640	100.00000	97.05788			0.00	0	0
Total ADCP1U SPOT									0.00	0	0
Total For ADCP1U									0.00	0	0
ADCP2 On 04/06/2014 Spot Bond			100.00000	69.15337	100.00000	69.15334			0.00	0	0
Total ADCP2U SPOT									0.00	0	0
Total For ADCP2U									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	14.15742	100.00000	14.05478			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.27012			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.29798			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.31651			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.89926			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	100.99093			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.11302			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	100.82807			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			8.29500	98.00527	8.29500	97.94000			169,218,000,000.00	20,400,000	20,000,000
Total AHF3A2 SPOT									169,218,000,000.00	20,400,000	20,000,000
Total For AHF3A2									169,218,000,000.00	20,400,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.07181			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.25009			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			8.69500	101.54135	8.69500	101.47092			0.00	0	136,000,000
Total AIR01 SPOT									0.00	0	136,000,000
Total For AIR01									0.00	0	136,000,000
AIR02 On 30/04/2023 Spot Bond			9.47000	114.33904	9.47000	114.25235			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	94.20326	100.00000	93.26747			0.00	0	0
Total AIR02U SPOT									0.00	0	0
Total For AIR02U									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.32500	108.39935	7.32500	108.33579			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	90.72966	100.00000	90.07219			0.00	0	0
Total AIR03U SPOT									0.00	0	0
Total For AIR03U									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.59000	98.11846	9.59000	98.04356			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.77714	100.00000	12.69250			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.30000	97.96501	10.30000	97.88483			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.75000	159.95561	2.75000	159.71187			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	99.89668			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANG01 On 06/12/2014 Spot Bond			100.00000	75.61644	100.00000	75.00000				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	99.96412				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	100.96487				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.53745				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.18925				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43052				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55796				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93572				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	99.92571			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	102.62000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN017 SPOT									0.00	0	0
Total For ASN017									0.00	0	0
ASN02: On 09/06/2017 Spot Bond			100.00000	12.50000	100.00000	100.00000			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	99.89356			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	101.39283			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	101.37213			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	101.36823			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.18500	103.97130	9.18500	103.89479			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.48330			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.88273			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.21658			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.61276			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.38467			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			9.77000	99.11008	9.77000	99.03262			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.48000	107.29661	7.48000	107.23204		8,976,000,000.00		1,200,000	1,200,000
Total BAW2 SPOT								8,976,000,000.00		1,200,000	1,200,000
Total For BAW2								8,976,000,000.00		1,200,000	1,200,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.48077			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	101.34813			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			7.71500	101.88834	7.71500	101.82531			0.00	0	0
Total BAW7 SPOT									0.00	0	0
Total For BAW7									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.11000	104.15022	9.11000	104.07419			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.20397	104.30544	11.20397	103.51042			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.14542	102.53019	11.14542	102.32013			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA05 On 30/09/2015 Spot Bond			11.18865	102.45222	11.18865	102.26818				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.92031				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.23117	102.35940	11.23117	102.17665				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.08262	101.39288	12.08262	101.28342				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.96591				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.96591				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.96598				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.45397	101.47715	11.45397	101.60957				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.36936	103.30106	11.36936	102.21919				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.14542	102.53019	11.14542	102.32013				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.32334	102.58479	11.32334	102.31788				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.48843	96.98153	10.48843	101.77597				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.86564				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	101.85034				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	101.85034				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	101.75068				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 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			10.83570	101.17673	10.83570	101.44525				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			11.88500	100.11201	11.88500	99.95108				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	101.79599				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			11.81000	70.05530	11.81000	97.51524				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
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.69249				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	86.68386	9.28000	101.65170				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.76721				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			11.58500	66.98515	11.58500	100.14862				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	101.71454				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	101.75844				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	101.75844				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	101.69346				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.82889				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	101.69478				0.00	1,000,000,000	500,000,000
Total BAYA40 SPOT										0.00	1,000,000,000	500,000,000
Total For BAYA40										0.00	1,000,000,000	500,000,000
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	101.82889				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.69697				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.76542				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.82899				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.31845				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			14.20397	104.83005	14.20397	104.04067				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.46170	102.72934	15.46170	102.58904				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.36342	102.44394	14.36342	102.42235				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.32774				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.32774				0.00	0	1,200,000,000
Total BAYB06 SPOT										0.00	0	1,200,000,000
Total For BAYB06										0.00	0	1,200,000,000
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.32774				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.41510				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.02152				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	16.93824	100.00000	16.84202				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.18990	100.00000	22.02727				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.19531	100.00000	20.04729				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.46624	100.00000	12.37487				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.47322	100.00000	12.38278				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.07228	100.00000	14.96181				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	13.05987	100.00000	12.96415				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	100.86989				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	100.83555				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	7.50273	100.00000	7.39194				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.50273	100.00000	7.39194				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP81 On 06/06/2014 Spot Bond			100.00000	66.66669	100.00000	66.66667				0.00	0	0
Total BCP81U SPOT										0.00	0	0
Total For BCP81U										0.00	0	0
BCP82 On 24/07/2014 Spot Bond			100.00000	89.02439	100.00000	88.37772				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP83I On 19/08/2014 Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	80.57395	100.00000	100.00000			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.93000	105.58972	1.93000	177.68982			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			8.39000	91.98200	8.39000	143.38470			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			8.39000	93.27017	8.39000	143.74636			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			8.77500	95.94217	8.77500	95.87466			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	99.94012			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	101.56999			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.18500	97.99225	8.18500	97.92819			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.66595			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	100.89252			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.91085			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.97191				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.03293				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.20332				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	15.13534	100.00000	15.02441				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	100.70295				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	100.73801				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	100.75303				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	100.75804				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	100.81808				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	100.89805				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	14.80498	100.00000	14.69646				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	14.80498	100.00000	14.69646				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.53187				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	101.65371				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	101.68693				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			8.66000	102.37127	8.66000	102.30055				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	101.78660				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	101.96365				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	10.58229	100.00000	10.50557				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	10.58229	100.00000	10.50557				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			6.20500	104.06888	6.20500	104.01635				0.00	0	3,670,000,000
Total BID01 SPOT										0.00	0	3,670,000,000
Total For BID01										0.00	0	3,670,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.82876				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	98.91590				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC38 On 05/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BIDC38 SPOT										0.00	0	0
Total For BIDC38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.38736				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.66692				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.28075				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.32583				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.24105				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.25336				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.27570				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.36818				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.59861				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	44.19491	100.00000	45.64697				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	20.81772	100.00000	20.66514				0.00	0	7,340,000,000
Total BUS01U SPOT										0.00	0	7,340,000,000
Total For BUS01U										0.00	0	7,340,000,000
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.54794				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.37655			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			7.53500	103.38400	7.53500	103.32189			0.00	0	0
Total CBL06 SPOT									0.00	0	0
Total For CBL06									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.76000	110.50829	9.76000	110.42247			0.00	0	270,000,000
Total CBL08 SPOT									0.00	0	270,000,000
Total For CBL08									0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.12725			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			9.41000	102.85166	9.41000	102.77459		25,407,000,000.00		2,700,000	629,200,000
Total CBL11 SPOT								25,407,000,000.00		2,700,000	629,200,000
Total For CBL11								25,407,000,000.00		2,700,000	629,200,000
CBL12 On 06/09/2018 Spot Bond			11.49500	102.30798	11.49500	102.21481			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	100.98142			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			11.74500	103.36640	11.74500	103.26868			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	100.53368			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			9.65000	100.02604	9.65000	99.94922		28,950,000,000.00		3,000,000	39,500,000
Total CBL16 SPOT								28,950,000,000.00		3,000,000	39,500,000
Total For CBL16								28,950,000,000.00		3,000,000	39,500,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.39282			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.18500	98.95314	12.18500	98.85618			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.72458			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	102.35466			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	100.61743			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			10.52000	92.04574	10.52000	91.96884			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.22000	119.44420	10.22000	119.34612			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.07000	109.50984	10.07000	109.42121			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			9.40000	114.33521	9.40000	114.24962			0.00	0	500,000,000
Total CCT03 SPOT									0.00	0	500,000,000
Total For CCT03									0.00	0	500,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.91348			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			12.01000	102.41151	12.01000	102.31419			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	100.50890			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	101.98920			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	100.69235			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.68941				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	101.93150				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	99.99963				0.00	0	1,470,000,000
Total CIG01 SPOT										0.00	0	1,470,000,000
Total For CIG01										0.00	0	1,470,000,000
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.09379				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.61264				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.60630				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.63979				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.52941				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	101.69892				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	102.66503				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 15/06/2016 Spot Bond				100.00000	0.00000	99.71854				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.42719	10.11000	104.34187				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	99.71854				0.00	0	0
Total CLN185 SPOT										0.00	0	0
Total For CLN185										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.20399				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN187 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
CLN191 On 23/08/2016 Spot Bond			2.76000	118.11944	2.76000	117.93906				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 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
CLN193 On 29/08/2021 Spot Bond			3.14000	115.15456	3.14000	117.89095				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.24361	8.25000	102.17625				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN195 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
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	99.71854				0.00	0	0
Total CLN196 SPOT										0.00	0	0
Total For CLN196										0.00	0	0
CLN197 On 15/06/2016 Spot Bond				100.00000	0.00000	99.71854				0.00	0	0
Total CLN197 SPOT										0.00	0	0
Total For CLN197										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.10000	123.25503	3.10000	117.47967				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	123.05168	2.40000	117.29245				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	102.40968				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 12/10/2014 Spot Bond				100.00000	0.00000	101.25209				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN21(On 12/10/2014 Spot Bond				100.00000	0.00000	101.02193				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.57500	101.10035	8.57500	101.03079				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 11/10/2014 Spot Bond				100.00000	0.00000	101.36816				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN21(On 11/10/2014 Spot Bond				100.00000	0.00000	101.34953				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.00000	0.00000	100.88634				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.94140				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.62500	101.20490	8.62500	101.13487				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.62500	101.20490	8.62500	101.13487				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 15/06/2014 Spot Bond				100.00000	0.00000	103.59229				0.00	0	0
Total CLN223 SPOT										0.00	0	0
Total For CLN223										0.00	0	0
CLN22(On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515				0.00	0	0
Total CLN224 SPOT										0.00	0	0
Total For CLN224										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			8.67500	100.01102	8.67500	99.94105				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	101.74151				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	101.92460				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	100.96766				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	100.96766				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	105.11412	100.17539	104.28067				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN236 On 15/06/2016 Spot Bond				100.00000	0.00000	99.69659				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.46264				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	101.76615				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.22088				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.23471				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.68598	9.35000	102.60824				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN243 On 24/02/2019 Spot Bond			9.35000	102.68598	9.35000	102.60824				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.22081				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.22140				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.35831				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	99.79917				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	100.35157				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.76596				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.76596				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.76596				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.76596				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.76596				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	101.86312				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.00945				0.00	0	100,000,000
Total CLN256 SPOT										0.00	0	100,000,000
Total For CLN256										0.00	0	100,000,000
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.13405				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.13405				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.13405				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.13405				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	102.01889				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.51500	102.45004	9.51500	102.37243				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN264 On 18/08/2014 Spot Bond				100.00000	0.00000	100.30463				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.32258				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98642				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 24/02/2017 Spot Bond				100.00000	0.00000	100.26938				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	102.01909			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	102.00908			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10290			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.30368			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.26524			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	102.31235			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	105.18300			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	99.94142			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	101.45006			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	101.37000			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	101.51700			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75480			0.00	0	0
Total CLN284 SPOT									0.00	0	0
Total For CLN284									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75480				0.00	0	0
Total CLN285 SPOT										0.00	0	0
Total For CLN285										0.00	0	0
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75480				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN287 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75480				0.00	0	0
Total CLN287 SPOT										0.00	0	0
Total For CLN287										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.96712				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.70725				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.97608				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.71383				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.95275				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57395				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.69420				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43868				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.86288				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57400				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57400				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52119				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	121.35826				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	103.33364				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	103.33364				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	122.03820				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	120.77791				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	121.57687				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	118.01347				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	118.34884				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.48220				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.13000	92.10579	11.13000	92.02450				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.65000	93.60947	11.65000	93.52311			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45081			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.83125			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.47106			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.86074			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.80751			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.92908	8.80500	100.87011			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.59973			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	102.51587			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	115.03340			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.67624			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.70726			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.82711			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.66858			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33571			0.00	0	0
Total CLN329 SPOT									0.00	0	0
Total For CLN329									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33571			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	102.33571			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.95450			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 21/06/2014 Spot Bond				100.00000	0.00000	101.36916			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN334 On 19/07/2014 Spot Bond				100.00000	0.00000	100.81311			0.00	0	0
Total CLN334 SPOT									0.00	0	0
Total For CLN334									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45081			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	104.54695			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	104.62000			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN338 On 23/06/2014 Spot Bond				100.00000	0.00000	101.36697			0.00	0	0
Total CLN338 SPOT									0.00	0	0
Total For CLN338									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.77276				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.13065				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45961				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	102.49171				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	102.03942				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.54984				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.76926				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.76505				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.47017				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 23/06/2014 Spot Bond				100.00000	0.00000	101.35718				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41560				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.76866				0.00	0	100,000,000
Total CLN350 SPOT										0.00	0	100,000,000
Total For CLN350										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	100.23643				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	100.23643				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	100.14118				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	102.42554				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	100.25412				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	100.24588				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	100.74231				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	100.85524				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	101.45079				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.55000	103.30300	10.55000	102.20307				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.31000	104.75891	10.31000	103.66147				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.54051				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.72872				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.45000	107.01409	12.45000	105.65521				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.75948				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.48000	105.47392	12.48000	105.36326				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.91000	104.86118	10.91000	104.75809				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.75948				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.79779				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	102.02820				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.50853				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.19223				0.00	0	0
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	101.01789				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01043				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			9.82000	101.81642	9.82000	101.71886				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	101.22712				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond			100.00000	0.97889	100.00000	0.93616				0.00	0	11,000,000,000
Total CLN378 SPOT										0.00	0	11,000,000,000
Total For CLN378										0.00	0	11,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	38.48877	7.01000	39.07039				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	151.96569				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			8.77500	95.94217	8.77500	134.14940				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			8.39000	32.67211	8.39000	143.38470				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			8.39000	33.08577	8.39000	143.74636				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	90.40804				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	90.32602				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.25587				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.25587				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	101.76277				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	101.64355				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	101.66703				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	101.63076				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	100.86074				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	101.47768				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	101.01097				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	101.02183				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.25771				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.18746				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			9.12500	108.31578	9.12500	105.85127			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.11000	99.73510	9.11000	99.66230			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			10.43000	110.32494	10.43000	110.23305			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.47500	103.23228	8.47500	103.16168			0.00	0	80,000,000
Total COJ06 SPOT									0.00	0	80,000,000
Total For COJ06									0.00	0	80,000,000
COJ07 On 23/03/2021 Spot Bond			10.02000	105.93173	10.02000	105.84733			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			10.44000	94.09503	10.44000	94.01657			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.12000	95.41672	11.12000	95.33211			0.00	0	0
Total COT02 SPOT									0.00	0	0
Total For COT02									0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.12000	88.45761	11.12000	88.37918			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	100.34965			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.18648			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.08131			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	100.68850			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.34000	102.41754	11.34000	102.74846			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	10.49121	100.00000	10.41514			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	100.76342			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.38500	97.00227	8.38500	96.93733			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.14718			0.00	0	0
Total DENG50 SPOT									0.00	0	0
Total For DENG50									0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.01633			0.00	0	0
Total DENG51 SPOT									0.00	0	0
Total For DENG51									0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.22909			0.00	0	0
Total DENG52 SPOT									0.00	0	0
Total For DENG52									0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	70.30668	100.00000	69.91608			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.94405			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	100.49459			0.00	0	0
Total DLTC03 SPOT									0.00	0	0
Total For DLTC03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond			100.00000	67.97020	100.00000	100.00000			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.61635			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	102.12651			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.46148			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	101.78806			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	101.87500			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			7.35500	113.84575	7.35500	113.77801			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			8.66500	106.61839	8.66500	106.54347		454,046,000,000.00		52,400,000	4,052,400,000
Total DV22 SPOT								454,046,000,000.00		52,400,000	4,052,400,000
Total For DV22								454,046,000,000.00		52,400,000	4,052,400,000
DV23 On 27/02/2023 Spot Bond			9.19000	107.57708	9.19000	107.49701		267,429,000,000.00		29,100,000	5,933,900,000
Total DV23 SPOT								267,429,000,000.00		29,100,000	5,933,900,000
Total For DV23								267,429,000,000.00		29,100,000	5,933,900,000
DV24 On 18/02/2024 Spot Bond			9.30000	105.40122	9.30000	105.32185		1,227,616,740,000.00		132,001,800	132,001,800
Total DV24 SPOT								1,227,616,740,000.00		132,001,800	132,001,800
Total For DV24								1,227,616,740,000.00		132,001,800	132,001,800
DV29 On 18/02/2029 Spot Bond			9.85000	104.98826	9.85000	104.90463		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	99.91582			0.00	0	0
Total DVC001 SPOT									0.00	0	0
Total For DVC001									0.00	0	0
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	99.95207			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.32800			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.43642				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.31500	129.30839	8.31500	129.22111				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	102.46488				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	104.39210	0.10000	134.67668				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			1.93000	121.90640	1.93000	121.72882				0.00	0	3,200,000,000
Total EL28 SPOT										0.00	0	3,200,000,000
Total For EL28										0.00	0	3,200,000,000
EL29 On 19/11/2029 Spot Bond			1.94000	109.48116	1.94000	109.32161				0.00	0	1,600,000,000
Total EL29 SPOT										0.00	0	1,600,000,000
Total For EL29										0.00	0	1,600,000,000
EL30 On 29/07/2030 Spot Bond			2.08500	108.61886	2.08500	108.45899				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.09000	100.48715	2.09000	100.33940				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01 On 28/07/2020 Spot Bond			9.92000	106.71492	9.92000	106.62933			952,320,000,000.00	96,000,000	48,000,000
Total EMM01 SPOT									952,320,000,000.00	96,000,000	48,000,000
Total For EMM01									952,320,000,000.00	96,000,000	48,000,000
EMM02 On 11/03/2021 Spot Bond			9.77000	107.20872	9.77000	107.12538			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.17000	100.22553	10.17000	100.14452			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.54000	90.58383	10.54000	94.20020			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			10.70000	101.29584	10.70000	101.20930			0.00	0	4,666,666,200
Total EMM05 SPOT									0.00	0	4,666,666,200
Total For EMM05									0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.35730			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	99.88298			0.00	0	0
Total EPFC08 SPOT									0.00	0	0
Total For EPFC08									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.51800			0.00	0	0
Total EPFC09 SPOT									0.00	0	0
Total For EPFC09									0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.28113			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	100.28326			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	99.45504	100.00000	98.64865			0.00	0	0
Total EQ185U SPOT									0.00	0	0
Total For EQ185U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ205L On 10/09/2014 Spot Bond			100.00000	79.69432	100.00000	79.17570			0.00	0	0
Total EQ205U SPOT									0.00	0	0
Total For EQ205U									0.00	0	0
EQ206L On 15/10/2014 Spot Bond			100.00000	76.55190	100.00000	76.08889			0.00	0	0
Total EQ206U SPOT									0.00	0	0
Total For EQ206U									0.00	0	0
EQ207L On 14/08/2014 Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0
Total EQ207U SPOT									0.00	0	0
Total For EQ207U									0.00	0	0
EQ208L On 11/07/2014 Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0
Total EQ208U SPOT									0.00	0	0
Total For EQ208U									0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	128.57945	3.00000	128.38102			0.00	0	0
Total EQS01 SPOT									0.00	0	0
Total For EQS01									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.53500	107.00200	11.53500	106.90261			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	105.33459			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	100.89982			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	101.69238			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.16500	96.72172	10.16500	96.64315			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.33310			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.14692			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.41118				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	100.37962				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	100.32590				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.41843				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	100.35774				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	100.35287				0.00	0	0
Total ERSA11 SPOT										0.00	0	0
Total For ERSA11										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.36266				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.30250				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.31527				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.29994				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.31059				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.93500	103.06320	6.93500	103.00563				0.00	0	200,000,000
Total ES15 SPOT										0.00	0	200,000,000
Total For ES15										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			7.92500	105.58245	7.92500	105.51521			16,840,625,000.00	2,125,000	5,520,745,000
Total ES18 SPOT									16,840,625,000.00	2,125,000	5,520,745,000
Total For ES18									16,840,625,000.00	2,125,000	5,520,745,000
ES23 On 25/01/2023 Spot Bond			8.72000	111.35872	8.72000	111.27998			6,488,723,784,000.00	744,119,700	8,714,254,300
Total ES23 SPOT									6,488,723,784,000.00	744,119,700	8,714,254,300
Total For ES23									6,488,723,784,000.00	744,119,700	8,714,254,300
ES26 On 02/04/2026 Spot Bond			8.98000	93.31242	8.98000	93.24526			25,231,106,000,000.00	2,809,700,000	10,942,900,000
Total ES26 SPOT									25,231,106,000,000.00	2,809,700,000	10,942,900,000
Total For ES26									25,231,106,000,000.00	2,809,700,000	10,942,900,000
ES33 On 15/09/2033 Spot Bond			9.76000	82.26721	9.74500	82.31293			130,784,000,000.00	13,400,000	117,282,600,000
Total ES33 SPOT									130,784,000,000.00	13,400,000	117,282,600,000
Total For ES33									130,784,000,000.00	13,400,000	117,282,600,000
ES42 On 25/04/2042 Spot Bond			9.95000	87.42574	9.95000	87.35617			0.00	0	7,800,000,000
Total ES42 SPOT									0.00	0	7,800,000,000
Total For ES42									0.00	0	7,800,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.37183			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.38386			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.22603			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	100.99827			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	101.44872			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.16489			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	101.03722			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.56260			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.23777	100.00000	11.15630			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	10.93630	100.00000	10.85701			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.55705			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	101.62164			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	101.75078			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	101.87986			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.77500	102.63306	6.77500	102.57697		345,504,675,000.00	50,997,000	900,997,000	
Total FRB03 SPOT								345,504,675,000.00	50,997,000	900,997,000	
Total For FRB03								345,504,675,000.00	50,997,000	900,997,000	
FRB05 On 21/12/2018 Spot Bond			9.58500	100.04884	9.58500	99.97168		1,045,723,500,000.00	109,100,000	114,900,000	
Total FRB05 SPOT								1,045,723,500,000.00	109,100,000	114,900,000	
Total For FRB05								1,045,723,500,000.00	109,100,000	114,900,000	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	99.93398		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	99.93391		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	100.89513		0.00	0	0	
Total FRB10 SPOT								0.00	0	0	
Total For FRB10								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.28321			0.00	12,750,000,000	12,750,000,000
Total FRB11 SPOT									0.00	12,750,000,000	12,750,000,000
Total For FRB11									0.00	12,750,000,000	12,750,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.08753			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.08903			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.52000	96.69078	10.52000	97.57788			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.38500	107.72584	11.38500	107.62758			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.34165			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.14000	128.87534	2.14000	129.42070			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.06000	129.55804	2.06000	271.04098			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.17000	103.70091	2.17000	109.96161			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			2.48000	101.89124	2.48000	155.31142			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	118.35004	2.28000	209.64629			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.78500	109.88995	7.78500	109.82155			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01 On 30/11/2020 Spot Bond			7.90800	61.08310	7.90800	60.41027			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.47600	39.05007	9.47600	38.14243			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.71000	37.77890	9.71000	36.84337			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC02U On 02/03/2015 Spot Bond			100.00000	60.34194	100.00000	59.99914			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0
FRC101 On 24/02/2017 Spot Bond				100.00000	0.00000	100.34570			0.00	0	0
Total FRC101 SPOT									0.00	0	0
Total For FRC101									0.00	0	0
FRC105 On 24/02/2017 Spot Bond				100.00000	0.00000	100.33632			0.00	0	0
Total FRC105 SPOT									0.00	0	0
Total For FRC105									0.00	0	0
FRC106 On 24/02/2017 Spot Bond				100.00000	0.00000	100.33632			0.00	0	0
Total FRC106 SPOT									0.00	0	0
Total For FRC106									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.02684			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	100.33074			0.00	0	0
Total FRC108 SPOT									0.00	0	0
Total For FRC108									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.97578			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	102.25803			0.00	0	0
Total FRC110 SPOT									0.00	0	0
Total For FRC110									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69898			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87360			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC114 On 20/06/2014 Spot Bond				100.00000	0.00000	102.25612			0.00	0	0
Total FRC114 SPOT									0.00	0	0
Total For FRC114									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.40118	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.40118	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	102.22484			0.00	0	0
Total FRC117 SPOT									0.00	0	0
Total For FRC117									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80645			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.71759			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	102.01454			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77546			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On 20/09/2017 Spot Bond			6.00000	100.32230	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	101.89322			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129 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
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.35339			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	102.28123			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	16.54426	100.09221	16.42422			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	101.60387			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	113.47852			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	101.96698			0.00	0	0
Total FRC146 SPOT									0.00	0	0
Total For FRC146									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.20968			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	100.30989			0.00	0	0
Total FRC148 SPOT									0.00	0	0
Total For FRC148									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	105.85904				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	101.83091				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC151 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
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.85224				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	101.68402				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	101.68244				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	102.22967				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC158 On 11/06/2014 Spot Bond				100.00000	0.00000	101.57116				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC160 On 12/06/2014 Spot Bond				100.00000	0.00000	101.55371				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC161 On 20/12/2017 Spot Bond				100.00000	0.00000	101.65143				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC162 On 14/12/2018 Spot Bond			13.22500	55.58447	13.22500	55.52555				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	101.55216				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	101.55423			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	102.38024			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.62868			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.41500	94.79588	3.41500	97.81600			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.70312			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.70312			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	102.24047			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	101.45081			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	99.70525			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC175 On 15/06/2016 Spot Bond				100.00000	0.00000	101.58325			0.00	0	0
Total FRC175 SPOT									0.00	0	0
Total For FRC175									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.59973			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.56044			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	100.72103			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	101.84158			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 10/02/2016 Spot Bond				100.00000	0.00000	100.46527			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	100.71333			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.85647			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12651			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.66590			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12445			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC181 On 20/03/2016 Spot Bond				100.00000	0.00000	101.54182			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC181 On 07/03/2017 Spot Bond				100.00000	0.00000	100.33004			0.00	0	0
Total FRC187 SPOT									0.00	0	0
Total For FRC187									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.68244			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.68244			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.58831				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.00000	0.00000	101.28602				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.00000	0.00000	101.36046				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.00000	0.00000	101.11463				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19(On 08/04/2016 Spot Bond				100.00000	0.00000	101.11463				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	101.33709				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	101.10021				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	101.09548				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	101.08225				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	101.08535				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.06613				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.96432				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.06613				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.96025				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.67588				0.00	0	100,000,000
Total FRC204 SPOT										0.00	0	100,000,000
Total For FRC204										0.00	0	100,000,000
FRC20: On 06/05/2017 Spot Bond			8.75000	102.53146	8.75000	100.68444				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.28535				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.03885				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	101.83724				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.82664				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	99.91592				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	101.56060				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	100.83056				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			3.38000	118.77182	3.38000	118.95719				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.86070			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	101.87986			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			3.36000	109.22844	3.36000	119.11809			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			1.63000	99.54213	1.63000	124.14021			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			3.38000	106.41279	3.38000	118.95719			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			2.61000	102.95431	2.61000	123.96577			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			2.68000	103.80196	2.68000	128.63292			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.93545			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	99.65570			0.00	0	0
Total FRC78 SPOT									0.00	0	0
Total For FRC78									0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	102.48374			0.00	0	0
Total FRC79 SPOT									0.00	0	0
Total For FRC79									0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	102.52799			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	101.61371			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.84797			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	104.89696			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.16295			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	102.08209			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	101.72999			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	102.30672			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	101.72792			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	104.23601			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	95.84931			0.00	0	0
Total FRC98 SPOT									0.00	0	0
Total For FRC98									0.00	0	0
FRC99 On 24/02/2017 Spot Bond				100.00000	0.00000	94.46269			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	101.53087			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.13159	100.00000	10.05813			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD021 On 01/06/2016 Spot Bond			100.00000	21.38242	100.00000	21.22740			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			4.75000	146.07160	4.75000	145.82585			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.25142			0.00	360,000,000	180,000,000
Total FRJ14 SPOT									0.00	360,000,000	180,000,000
Total For FRJ14									0.00	360,000,000	180,000,000
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.59756			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	102.77795			0.00	0	30,000,000
Total FRJ16 SPOT									0.00	0	30,000,000
Total For FRJ16									0.00	0	30,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.61697			0.00	0	50,000,000
Total FRJ17 SPOT									0.00	0	50,000,000
Total For FRJ17									0.00	0	50,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.23983			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.58284			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39283			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.49245			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond				100.00000	0.00000	95.78866			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.44000	99.29151	2.44000	130.51367			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.85933				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.33197	10.38000	101.18943				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.33197	10.38000	101.18943				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	103.12000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.59241				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.81711				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.58000	97.25004	2.58000	105.38753				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.59000	200.74990	2.59000	200.36856				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.55000	106.13654	2.55000	105.95543				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.03848				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	199.88254	2.62000	199.49753				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.90803				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			2.27000	108.63620	2.27000	108.92559			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.57000	124.57586	2.57000	260.60005			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.07000	129.45809	2.07000	270.83153			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.79000	122.49755	2.79000	256.24480			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.51000	102.63802	2.51000	126.19209			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.77903			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.04000	130.62904	2.04000	126.44892			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.96966			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.23651			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	100.66359			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.42000	105.57564	2.42000	105.41733			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	16.80869	104.97509	16.68144			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	19.08727	101.07593	22.29181			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	12.17482	100.44759	13.54624			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	101.46138			0.00	0	0
Total FRS75 SPOT									0.00	0	0
Total For FRS75									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.65781	100.76967	20.50701			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	113.67974	2.11000	113.51238			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.13000	99.47942	2.13000	110.37912			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.44578			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.16000	99.19747	2.16000	110.06582			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.20706			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.27000	127.47827	2.27000	337.88663			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	101.12203			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	100.61903			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	100.58502			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	100.55641			0.00	0	0
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.20880			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.11454			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.21084			0.00	0	0
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			5.84500	102.86630	5.84500	102.81755		8,767,500,000,000.00	1,500,000,000	1,610,000,000	
Total FRX14 SPOT								8,767,500,000,000.00	1,500,000,000	1,610,000,000	
Total For FRX14								8,767,500,000,000.00	1,500,000,000	1,610,000,000	
FRX15 On 14/03/2015 Spot Bond			6.78500	103.48903	6.78500	103.43275		0.00	0	100,000,000	
Total FRX15 SPOT								0.00	0	100,000,000	
Total For FRX15								0.00	0	100,000,000	
FRX16 On 15/09/2016 Spot Bond			7.65500	102.55639	7.65500	102.49361		0.00	0	0	
Total FRX16 SPOT								0.00	0	0	
Total For FRX16								0.00	0	0	
FRX17 On 15/09/2017 Spot Bond			8.11000	103.06515	8.11000	102.99838		0.00	0	0	
Total FRX17 SPOT								0.00	0	0	
Total For FRX17								0.00	0	0	
FRX18 On 14/04/2018 Spot Bond			8.29500	108.72150	8.29500	108.64910		0.00	0	0	
Total FRX18 SPOT								0.00	0	0	
Total For FRX18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.85500	101.21477	8.85500	101.14330			1,239,700,000,000.00	140,000,000	926,100,000
Total FRX19 SPOT									1,239,700,000,000.00	140,000,000	926,100,000
Total For FRX19									1,239,700,000,000.00	140,000,000	926,100,000
FRX20 On 01/10/2020 Spot Bond			9.05000	100.20806	9.05000	100.13538			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			9.67000	90.95913	9.67000	90.84251			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			9.78000	106.25103	9.78000	106.16745			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.05000	97.34632	10.05000	97.84885			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.32000	96.33969	10.32000	96.25938			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.58000	77.83046	10.58000	77.76471			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.37937			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	101.43268			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	101.45399			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	101.50722			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59242			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	101.65632			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	101.93310			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.28922			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.30438			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.31804			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.32128			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.33040			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.34412			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.35554			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.40574			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	101.42619			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.17078			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			9.46000	101.56612	9.46000	101.48920			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	100.49110			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	99.78686			0.00	0	0
Total GRA311 SPOT									0.00	0	0
Total For GRA311									0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.12024			0.00	0	0
Total GRB95 SPOT									0.00	0	0
Total For GRB95									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.74277			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	100.75889			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	100.79004			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	100.82869			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.88229				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	99.94370				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.27848				0.00	0	100,000,000
Total GRT02 SPOT										0.00	0	100,000,000
Total For GRT02										0.00	0	100,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.02510				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	101.14374				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.28879				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.90643				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.33880				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	100.00000				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.19833				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.14300				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.57105				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.02596				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	101.35007				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	99.86853				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	100.69240				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	100.70179				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.65699				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	100.44273				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.91711			0.00	0	0
Total HMS1B8 SPOT									0.00	0	0
Total For HMS1B8									0.00	0	0
HMS1B On 19/07/2015 Spot Bond			8.15193	101.83717	8.15193	99.00903			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	100.95989			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.50459	101.88153	8.50459	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.01486			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.95477	101.94196	8.95477	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.08202			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.04170			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.15937			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.20160			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.38674			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.89000	103.03169	9.89000	102.94929		9,890,000,000.00	1,000,000	1,000,000	
Total HPF05 SPOT								9,890,000,000.00	1,000,000	1,000,000	
Total For HPF05								9,890,000,000.00	1,000,000	1,000,000	
HWAY2 On 31/07/2020 Spot Bond			8.39500	109.85573	8.39500	109.78089		43,638,889,000,000.00	5,198,200,000	6,142,800,000	
Total HWAY20 SPOT								43,638,889,000,000.00	5,198,200,000	6,142,800,000	
Total For HWAY20								43,638,889,000,000.00	5,198,200,000	6,142,800,000	
HWAY2 On 07/12/2023 Spot Bond			1.86000	131.57646	1.86000	275.27109		55,800,000,000,000.00	30,000,000,000	24,700,000,000	
Total HWAY23 SPOT								55,800,000,000,000.00	30,000,000,000	24,700,000,000	
Total For HWAY23								55,800,000,000,000.00	30,000,000,000	24,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.86000	134.58763	1.86000	281.57074		29,884,620,000,000.00	16,067,000,000	8,067,000,000	
Total HWAY24 SPOT								29,884,620,000,000.00	16,067,000,000	8,067,000,000	
Total For HWAY24								29,884,620,000,000.00	16,067,000,000	8,067,000,000	
HWAY3 On 31/07/2034 Spot Bond			9.71000	99.23791	9.71000	99.15996		436,959,710,000,000.00	45,001,000,000	24,189,100,000	
Total HWAY34 SPOT								436,959,710,000,000.00	45,001,000,000	24,189,100,000	
Total For HWAY34								436,959,710,000,000.00	45,001,000,000	24,189,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.63500	99.82448	9.63500	99.74666		115,620,000,000,000.00	12,000,000,000	4,000,000,000	
Total HWAY35 SPOT								115,620,000,000,000.00	12,000,000,000	4,000,000,000	
Total For HWAY35								115,620,000,000,000.00	12,000,000,000	4,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF01 On 26/03/2015 Spot Bond			100.00000	61.41475	100.00000	60.96949			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	15.94407	100.00000	15.82847			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	91.85353	100.00000	90.95302			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	42.73352	100.00000	42.42031			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	21.81321	100.00000	21.65333			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	14.08891	100.00000	13.98676			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	65.11599	100.00000	64.63345			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.54000	117.02743	1.52000	117.08354		13,261,421,866,000.00	8,611,312,900	63,073,221,400	
Total I2025 SPOT								13,261,421,866,000.00	8,611,312,900	63,073,221,400	
Total For I2025								13,261,421,866,000.00	8,611,312,900	63,073,221,400	
I2038 On 31/01/2038 Spot Bond			1.82000	121.27753	1.82000	121.10164		27,108,536,000,000.00	14,894,800,000	83,210,557,900	
Total I2038 SPOT								27,108,536,000,000.00	14,894,800,000	83,210,557,900	
Total For I2038								27,108,536,000,000.00	14,894,800,000	83,210,557,900	
I2046 On 31/03/2046 Spot Bond			1.92000	119.75986	1.92000	119.58541		129,830,400,000,000.00	67,620,000,000	107,342,128,000	
Total I2046 SPOT								129,830,400,000,000.00	67,620,000,000	107,342,128,000	
Total For I2046								129,830,400,000,000.00	67,620,000,000	107,342,128,000	
I2050 On 31/12/2050 Spot Bond			2.00000	126.71565	2.00000	126.53002		22,669,200,000,000.00	11,334,600,000	34,215,767,300	
Total I2050 SPOT								22,669,200,000,000.00	11,334,600,000	34,215,767,300	
Total For I2050								22,669,200,000,000.00	11,334,600,000	34,215,767,300	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	93.95000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL11 On 12/03/2015 Spot Bond			7.67500	104.41316	7.67500	104.34907				0.00	0	0
Total IBL11 SPOT										0.00	0	0
Total For IBL11										0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.51382				0.00	0	0
Total IBL13 SPOT										0.00	0	0
Total For IBL13										0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.71296				0.00	0	0
Total IBL14 SPOT										0.00	0	0
Total For IBL14										0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.17500	104.35376	8.17500	104.28562				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			8.36000	107.48428	8.36000	107.41254				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	100.34314				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			4.60000	117.26427	4.60000	117.06792				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.99500	103.05996	7.99500	102.99302				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	100.59458				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	100.62920				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			1.45000	102.35622	1.45000	127.67460				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			2.11000	105.47450	2.11000	129.68658				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.63702			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	102.53771			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			8.48000	102.51975	8.48000	102.44998			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.24248			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	101.42632			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	100.41885			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			9.01500	100.02116	9.01500	99.94849			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.50500	93.27126	9.50500	93.19951		13,307,000,000.00	1,400,000	24,200,000	
Total IBL46 SPOT								13,307,000,000.00	1,400,000	24,200,000	
Total For IBL46								13,307,000,000.00	1,400,000	24,200,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.87937			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.56000	97.42896	8.56000	97.36204			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.55500	101.11530	9.55500	101.01254			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	100.68262			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.70271			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.93500	101.24277	7.93500	101.17750			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			8.79500	100.53570	8.79500	100.46402			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	100.77772			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	100.44393			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.13000	103.63297	8.13000	103.56454			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			8.75500	104.54626	8.75500	104.47204			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.94000	105.07463	9.94000	104.99019			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.25438			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	100.79415			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	0.00425	100.00000	0.00422			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	100.82496			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.86169			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.17000	97.13794	9.17000	97.06658			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	100.69053	5.00000	100.64977			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	100.69053	5.00000	100.64977			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	101.77543	5.00000	101.73379			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	100.69053	5.00000	100.64977			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	100.94071	4.00000	100.90813			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.31998			0.00	0	0
Total IDW001 SPOT									0.00	0	0
Total For IDW001									0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	102.24086			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	101.64427			0.00	0	0
Total IDW003 SPOT									0.00	0	0
Total For IDW003									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	107.74324	9.20000	107.66383			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	101.45551			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.45551			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	100.41123			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.20528	100.00000	7.15298			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	100.80376			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	100.53625			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	100.41330			0.00	0	0
Total IN03Q SPOT									0.00	0	0
Total For IN03Q									0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.67500	101.49427	9.67500	101.41613			0.00	0	840,000,000
Total IN04 SPOT									0.00	0	840,000,000
Total For IN04									0.00	0	840,000,000
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.16213			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	101.45808			0.00	0	0
Total IN06H SPOT									0.00	0	0
Total For IN06H									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.13411			0.00	0	4,564,000,000
Total IN09 SPOT									0.00	0	4,564,000,000
Total For IN09									0.00	0	4,564,000,000
IN191U On 16/05/2017 Spot Bond			100.00000	9.10481	100.00000	9.03880			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	99.18478	100.00000	98.38275			0.00	0	0
Total IN246U SPOT									0.00	0	0
Total For IN246U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN248U On 26/06/2014 Spot Bond			100.00000	98.38040	100.00000	97.61380				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	92.17172	100.00000	91.47870				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN424U On 10/06/2014 Spot Bond			100.00000	99.72678	100.00000	98.91599				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	95.71041	100.00000	94.97417				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	94.01576	100.00000	98.41270				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	96.80156	100.00000	94.61806				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	91.86296	100.00000	89.89447				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	87.39740	100.00000	85.61378				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	83.41952	100.00000	81.73993				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	97.56097	100.00000	96.66667				0.00	0	0
Total IN433U SPOT										0.00	0	0
Total For IN433U										0.00	0	0
IN434U On 19/08/2014 Spot Bond			100.00000	93.69231	100.00000	91.57895				0.00	0	0
Total IN434U SPOT										0.00	0	0
Total For IN434U										0.00	0	0
IN435U On 26/08/2014 Spot Bond			100.00000	88.90511	100.00000	87.00000				0.00	0	0
Total IN435U SPOT										0.00	0	0
Total For IN435U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN436U On 02/09/2014 Spot Bond			100.00000	84.70504	100.00000	82.91550			0.00	0	0
Total IN436U SPOT									0.00	0	0
Total For IN436U									0.00	0	0
INA424 On 10/06/2014 Spot Bond			5.90000	99.98384	5.90000	99.88698			0.00	0	0
Total INA424 SPOT									0.00	0	0
Total For INA424									0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	99.75812	5.90000	99.66170			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			5.90000	99.64564	5.90000	99.54944			0.00	0	0
Total INA427 SPOT									0.00	0	0
Total For INA427									0.00	0	0
INA428 On 08/07/2014 Spot Bond			6.00000	99.52555	6.00000	99.42795			0.00	0	0
Total INA428 SPOT									0.00	0	0
Total For INA428									0.00	0	0
INA430 On 22/07/2014 Spot Bond			6.00000	99.29811	6.00000	99.20096			0.00	0	0
Total INA430 SPOT									0.00	0	0
Total For INA430									0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.10000	99.05639	6.10000	98.95809			0.00	0	0
Total INA432 SPOT									0.00	0	0
Total For INA432									0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.10000	98.94173	6.10000	98.84366			0.00	0	0
Total INA433 SPOT									0.00	0	0
Total For INA433									0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	98.71321	6.10000	98.61560			0.00	0	0
Total INA435 SPOT									0.00	0	0
Total For INA435									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.64689			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			11.20397	103.53599	11.20397	102.98804			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			11.20397	101.82877	11.20397	101.83364			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.69212			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	99.89309			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	101.65817			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.17785	6.50000	101.12482			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	101.75480			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	101.27274			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	97.43923			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.58275			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	100.92730			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	101.59204			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.13675			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	102.75352			0.00	0	0
Total ING233 SPOT									0.00	0	0
Total For ING233									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.28931			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	101.27896			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	99.91651			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	100.82431			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	100.51027			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	100.39340			0.00	0	0
Total ING242 SPOT									0.00	0	0
Total For ING242									0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.31634			0.00	0	0
Total ING243 SPOT									0.00	0	0
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.31269			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.11767			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	101.28240			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	100.86186			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	100.46563			0.00	0	0
Total ING252 SPOT									0.00	0	0
Total For ING252									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.12658				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.69697				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.15444				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	100.52151				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	97.30312				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	97.59358	100.00000	96.81698				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	92.17172	100.00000	91.47870				0.00	0	0
Total IP270U SPOT										0.00	0	0
Total For IP270U										0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	93.58974	100.00000	92.87532				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	101.03782				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.05937				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.07378				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.68500	101.63491	8.68500	101.56411				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	100.82466			0.00	0	0
Total IPFC01 SPOT									0.00	0	0
Total For IPFC01									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.72000	98.76024	9.72000	98.68386			0.00	0	1,000,000,000
Total IPL10 SPOT									0.00	0	1,000,000,000
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.78721			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			8.96000	104.21411	8.96000	104.13968		24,192,000,000.00		2,700,000	18,100,000
Total IPL6 SPOT								24,192,000,000.00		2,700,000	18,100,000
Total For IPL6								24,192,000,000.00		2,700,000	18,100,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.18770			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.17046			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.65516			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	100.27262			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	101.72284			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.85500	106.52639	8.85500	106.45034			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	103.63501			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.99969			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.20000	97.94780	3.20000	120.41420			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.66000	136.13075	3.66000	135.76846			0.00	0	50,000,000
Total IV019 SPOT									0.00	0	50,000,000
Total For IV019									0.00	0	50,000,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.46285			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.26427			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.15163			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.87131			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	101.59265			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.52000	96.27955	3.52000	96.86309			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.52000	96.19928	3.52000	102.29174			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.88688			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	100.55258			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	101.45808			0.00	0	0
Total IV04Q SPOT									0.00	0	0
Total For IV04Q									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.58500	111.30114	10.58500	111.20759			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	100.96288			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			3.66000	136.13075	3.66000	135.76846			598,044,000,000.00	163,400,000	140,200,000
Total IV19A SPOT												598,044,000,000.00	163,400,000	140,200,000
Total For IV19A												598,044,000,000.00	163,400,000	140,200,000
IV424U	On	12/06/2014	Spot Bond			100.00000	99.18479	100.00000	99.83390			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	95.22207	100.00000	94.49333			0.00	0	0
Total IV427U SPOT												0.00	0	0
Total For IV427U												0.00	0	0
IV428U	On	10/07/2014	Spot Bond			100.00000	99.20000	100.00000	96.87500			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	95.34262	100.00000	93.22389			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	90.54119	100.00000	88.62835			0.00	0	0
Total IV430U SPOT												0.00	0	0
Total For IV430U												0.00	0	0
IV432U	On	07/08/2014	Spot Bond			100.00000	82.29223	100.00000	99.17355			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	97.44000	100.00000	95.15625			0.00	0	0
Total IV433U SPOT												0.00	0	0
Total For IV433U												0.00	0	0
IV436U	On	04/09/2014	Spot Bond			100.00000	86.48521	100.00000	84.97675			0.00	0	0
Total IV436U SPOT												0.00	0	0
Total For IV436U												0.00	0	0
IVA01A	On	28/08/2014	Spot Bond				100.00000	0.00000	100.16550			0.00	0	0
Total IVA01A SPOT												0.00	0	0
Total For IVA01A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.88966			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	100.27691			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA424 On 12/06/2014 Spot Bond			5.90000	99.95153	5.90000	99.85473			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			5.90000	99.61355	5.90000	99.51741			0.00	0	0
Total IVA427 SPOT									0.00	0	0
Total For IVA427									0.00	0	0
IVA428 On 10/07/2014 Spot Bond			6.00000	99.49299	6.00000	99.39546			0.00	0	0
Total IVA428 SPOT									0.00	0	0
Total For IVA428									0.00	0	0
IVA429 On 17/07/2014 Spot Bond			6.00000	99.37922	6.00000	99.28191			0.00	0	0
Total IVA429 SPOT									0.00	0	0
Total For IVA429									0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.10000	99.02360	6.10000	98.92537			0.00	0	0
Total IVA432 SPOT									0.00	0	0
Total For IVA432									0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.10000	98.56686	6.10000	98.46954			0.00	0	0
Total IVA436 SPOT									0.00	0	0
Total For IVA436									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.53471			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	100.76896			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.18454			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.18729			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.48493				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.31676				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.32177				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.07971				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.05947				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.06667				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.08109				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.01621				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.91100				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	100.76334				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	101.59125				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	100.43072				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.20169				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.19962				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.31059				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	101.02141				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	100.83499				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	100.68094				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.12572				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	57.98394	100.00000	57.56355				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.77124				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	61.07078	100.00000	60.62316				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	101.56852				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	21.96059	100.00000	21.80137				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.10690				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	84.79263	100.00000	84.21053				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	83.41443	100.00000	82.85957				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	59.97425	100.00000	59.53467				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	68.59833	100.00000	68.20863				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	59.42624	100.00000	58.99539				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	65.12769	100.00000	66.38565				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KCF03 On 30/10/2014 Spot Bond			100.00000	84.14634	100.00000	83.38369				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond			100.00000		0.00000	102.14078				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	100.86830				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			8.77000	138.28897	8.77000	138.19224				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	101.78733				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.51539			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.18118			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.19629			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	100.74575			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			9.06000	98.67131	9.06000	98.59888		93,318,000,000.00		10,300,000	1,441,300,000
Total LGL02 SPOT								93,318,000,000.00		10,300,000	1,441,300,000
Total For LGL02								93,318,000,000.00		10,300,000	1,441,300,000
LGL03 On 03/04/2018 Spot Bond			9.21000	70.91514	9.21000	96.34953		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			9.65500	100.64455	9.65500	100.56593		308,960,000,000.00		32,000,000	32,000,000
Total LGL04 SPOT								308,960,000,000.00		32,000,000	32,000,000
Total For LGL04								308,960,000,000.00		32,000,000	32,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.80258		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			10.67500	99.91957	10.67500	99.83396		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	99.78383		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.30142		0.00		0	0
Total LRFA1 SPOT								0.00		0	0
Total For LRFA1								0.00		0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.32132		0.00		0	0
Total LRFB1 SPOT								0.00		0	0
Total For LRFB1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.34514				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	100.93212				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ04 On 06/06/2014 Spot Bond				100.00000	0.00000	99.96740				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	99.96814				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	98.74543				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	97.79479				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.17892				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	98.72003				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond			100.00000	81.52866	100.00000	80.00000				0.00	0	0
Total MAQ054 SPOT										0.00	0	0
Total For MAQ054										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond			100.00000	80.04386	100.00000	79.52070				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	70.37577	100.00000	69.97597				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	84.79263	100.00000	84.21053				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.68135				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	63.53600	100.00000	63.07536				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	86.11111	100.00000	84.35374				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	66.66667	100.00000	99.18478				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	97.33333	100.00000	96.56085				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MAQ24 On 24/06/2014 Spot Bond			100.00000	96.05263	100.00000	100.00000				0.00	0	0
Total MAQ24U SPOT										0.00	0	0
Total For MAQ24U										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.23813				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	100.96097				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.82727				0.00	1,500,000,000	3,000,000,000
Total MBF029 SPOT										0.00	1,500,000,000	3,000,000,000
Total For MBF029										0.00	1,500,000,000	3,000,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.29595				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.59106				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	99.93680				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.22166			0.00	0	100,000,000
Total MBF035 SPOT									0.00	0	100,000,000
Total For MBF035									0.00	0	100,000,000
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.42703			0.00	0	0
Total MBF036 SPOT									0.00	0	0
Total For MBF036									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.54852			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.89076			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.91858			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	79.86871	100.00000	98.92473			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	58.29989	100.00000	57.87722			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	25.40073	100.00000	25.21657			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	62.01349	100.00000	61.56389			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			8.93500	101.69944	8.93500	101.62660		113,474,500,000.00		12,700,000	139,300,000
Total MBSA01 SPOT								113,474,500,000.00		12,700,000	139,300,000
Total For MBSA01								113,474,500,000.00		12,700,000	139,300,000
MBSA0 On 15/04/2019 Spot Bond			8.82500	101.62822	8.82500	101.55631		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	99.85806			0.00	0	0
Total MCB3M SPOT								0.00		0	0
Total For MCB3M								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	99.86848				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	100.98729				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.06160				0.00	0	0
Total MEFSA1 SPOT										0.00	0	0
Total For MEFSA1										0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.06919				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.10706				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	102.75624				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	102.89724				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			8.29500	102.11734	8.29500	102.04932				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.00500	105.21962	9.00500	105.14284				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			9.84500	105.13760	9.84500	105.05391				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			6.50000	101.22494	6.50000	101.17158				0.00	0	100,000,000
Total MET01 SPOT										0.00	0	100,000,000
Total For MET01										0.00	0	100,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.44331				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.49658				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			9.85500	103.80470	9.85500	103.72646				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.69000	102.92635	7.69000	102.86306			8,459,000,000.00		1,100,000	4,991,100,000
Total MGL01 SPOT									8,459,000,000.00		1,100,000	4,991,100,000
Total For MGL01									8,459,000,000.00		1,100,000	4,991,100,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.14367				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			9.22000	99.10155	9.22000	99.02836				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	101.60033				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.72000	104.65598	9.72000	103.87034				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	10.71141	100.00000	10.63375				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.13800				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			8.92000	99.08913	8.92000	99.01827			13,380,000,000.00		1,500,000	129,500,000
Total MQB02 SPOT									13,380,000,000.00		1,500,000	129,500,000
Total For MQB02									13,380,000,000.00		1,500,000	129,500,000
MTN02 On 13/07/2014 Spot Bond			5.98500	104.51234	5.98500	104.46123				0.00	0	2,850,000,000
Total MTN02 SPOT										0.00	0	2,850,000,000
Total For MTN02										0.00	0	2,850,000,000
MTN03 On 13/07/2015 Spot Bond			7.77500	105.41919	7.77500	105.35258				0.00	0	90,000,000
Total MTN03 SPOT										0.00	0	90,000,000
Total For MTN03										0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.86000	107.46902	8.86000	107.39183			22,150,000,000.00	2,500,000	526,800,000
Total MTN04 SPOT									22,150,000,000.00	2,500,000	526,800,000
Total For MTN04									22,150,000,000.00	2,500,000	526,800,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.27276	100.89771	6.22691			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	6.35649	100.61875	6.31015			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.44109			0.00	0	0
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	100.44726			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	100.45020			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	100.48766			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	100.53107			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4D68L On 14/08/2020 Spot Bond			100.00000	0.40238	100.00000	0.39946				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.40238	100.00000	0.39946				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.30500	94.44227	9.30500	94.37227				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			7.62500	101.18479	7.62500	101.12206				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			9.37500	98.11487	9.37500	98.04162				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	100.95668				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.17000	103.10698	9.17000	103.03164				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.38773				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.64000	102.70157	9.64000	102.62278				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.65436				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	100.47855				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15B On 27/08/2017 Spot Bond				100.00000	0.00000	101.35805				0.00	3,000,000,000	3,000,000,000
Total NBK15B SPOT										0.00	3,000,000,000	3,000,000,000
Total For NBK15B										0.00	3,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.75856			0.00	1,000,000,000	1,000,000,000
Total NBK16B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK16B									0.00	1,000,000,000	1,000,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.33132			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	101.37974			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			7.37500	106.21425	7.37500	106.15156			0.00	0	666,600,000
Total NBK2A SPOT									0.00	0	666,600,000
Total For NBK2A									0.00	0	666,600,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	103.39933			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			8.83500	113.36767	8.83500	113.28781		81,282,000,000.00		9,200,000	448,600,000
Total NBK3A SPOT								81,282,000,000.00		9,200,000	448,600,000
Total For NBK3A								81,282,000,000.00		9,200,000	448,600,000
NBK4 On 28/10/2024 Spot Bond			10.94500	34.00145	10.94500	33.95311			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			7.77500	102.88718	7.77500	102.82287			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.92931			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	100.97800			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			8.12500	103.97868	8.12500	103.91119		17,875,000,000.00		2,200,000	447,700,000
Total NBK9A SPOT								17,875,000,000.00		2,200,000	447,700,000
Total For NBK9A								17,875,000,000.00		2,200,000	447,700,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.41967			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.07669				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5: On 31/03/2015 Spot Bond				100.00000	0.00000	102.62421				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5: On 07/04/2015 Spot Bond				100.00000	0.00000	101.27420				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5: On 15/04/2015 Spot Bond				100.00000	0.00000	101.10710				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5: On 01/06/2015 Spot Bond				100.00000	0.00000	100.08403				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	89.98444				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6: On 02/12/2015 Spot Bond				100.00000	0.00000	100.07912				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.85538				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	100.92936				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	100.77874				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.16744				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	86.22316				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	101.50035				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	100.46517				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	101.56579				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	101.48058				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.19497				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	101.42836				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	101.37835				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.37731			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	100.70365			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	101.59973			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			10.11500	106.67007	10.11500	105.56440			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	101.58939			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.15000	105.36035	10.15000	104.33192			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	101.59973			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	101.43009			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.62500	104.63905	8.62500	104.56704			0.00	0	0
Total NED11 SPOT									0.00	0	0
Total For NED11									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.96651			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.15709			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED15 On 08/04/2024 Spot Bond			10.21500	104.60315	10.21500	103.34450				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.27741				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	101.01929				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			12.31000	109.96742	12.31000	109.86038				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.10170				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.04748				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.08000	164.39202	2.08000	164.15033				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.90500	105.55994	8.90500	105.48375				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	99.93457				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	99.89654				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.53500	104.42867	9.53500	104.42332				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.29151				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.51745				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.27534				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.28549				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.27943				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			9.73500	104.41749	9.73500	105.31944				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.28555				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.29156				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.28752				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			9.93500	104.40645	9.93500	104.39263				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.29972				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.29560				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.29762				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.37204				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.34755				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.30368				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			8.69500	113.24626	8.69500	113.16729				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.12000	119.39011	9.12000	119.30334				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			1.97500	170.59230	1.97500	170.34305				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			9.49000	121.77869	9.49000	121.68618				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	100.81601				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	100.72281				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	101.47912				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	101.49248				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.19395				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.20065			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.20947			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.20204			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.08750	100.00000	15.97087			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	41.79160	100.00000	41.48528			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.90500	103.64858	6.90500	103.59092		31,072,500,000.00	4,500,000	106,200,000	
Total OML01 SPOT								31,072,500,000.00	4,500,000	106,200,000	
Total For OML01								31,072,500,000.00	4,500,000	106,200,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.78920	100.00000	14.68198		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET01 On 13/09/2015 Spot Bond				100.00000	0.00000	98.91000		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	64.79846	100.00000	64.32352		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	100.43490		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	100.75791		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	100.03611		0.00	0	0	
Total PMM12 SPOT								0.00	0	0	
Total For PMM12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.12975				0.00	0	0
Total PNP17 SPOT										0.00	0	0
Total For PNP17										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.86300				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.64260				0.00	1,000,000,000	1,000,000,000
Total PPC002 SPOT										0.00	1,000,000,000	1,000,000,000
Total For PPC002										0.00	1,000,000,000	1,000,000,000
PR2A1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.56847				0.00	1,200,000,000	600,000,000
Total PR2A1F SPOT										0.00	1,200,000,000	600,000,000
Total For PR2A1F										0.00	1,200,000,000	600,000,000
PR2A1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.42782				0.00	0	0
Total PR2A1G SPOT										0.00	0	0
Total For PR2A1G										0.00	0	0
PR2A1H On 15/06/2036 Spot Bond				100.00000	0.00000	101.40413				0.00	0	0
Total PR2A1H SPOT										0.00	0	0
Total For PR2A1H										0.00	0	0
PR2B1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.58714				0.00	0	0
Total PR2B1F SPOT										0.00	0	0
Total For PR2B1F										0.00	0	0
PR2B1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.48167				0.00	0	0
Total PR2B1G SPOT										0.00	0	0
Total For PR2B1G										0.00	0	0
PR2B1H On 15/06/2036 Spot Bond				100.00000	0.00000	101.43213				0.00	0	0
Total PR2B1H SPOT										0.00	0	0
Total For PR2B1H										0.00	0	0
PR2C1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.67128				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0
PR2C1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.54629				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2C1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.48383				0.00	0	0
Total PR2C1H SPOT										0.00	0	0
Total For PR2C1H										0.00	0	0
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.76427				0.00	0	0
Total PR2D1F SPOT										0.00	0	0
Total For PR2D1F										0.00	0	0
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	101.62164				0.00	0	0
Total PR2D1G SPOT										0.00	0	0
Total For PR2D1G										0.00	0	0
PR2D1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.54413				0.00	0	0
Total PR2D1H SPOT										0.00	0	0
Total For PR2D1H										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.71201				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	100.73260				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	100.74186				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	100.76244				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.85088				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	100.87143				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	100.79808				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R009 On 15/09/2014 Spot Bond			6.67500	104.87052	6.67500	104.81402				0.00	0	0
Total R009 SPOT										0.00	0	0
Total For R009										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P On 15/09/2014 Spot Bond			6.35500	98.32235	6.35500	98.27188			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.19000	39.62450	8.19000	39.59829			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			6.71000	111.24054	6.67500	111.22537		872,015,260,180,000.00	428,020,158,000	317,767,858,000	
Total R157 SPOT								2,015,260,180,000.00	428,020,158,000	317,767,858,000	
Total For R157								2,015,260,180,000.00	428,020,158,000	317,767,858,000	
R158 On 15/09/2015 Spot Bond			6.67500	111.28492	6.67500	111.22537		0.00	0	0	
Total R158 SPOT								0.00	0	0	
Total For R158								0.00	0	0	
R158P On 15/09/2015 Spot Bond			6.57500	92.13455	6.57500	92.08597		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.67500	117.26441	6.67500	117.20166		0.00	0	0	
Total R159 SPOT								0.00	0	0	
Total For R159								0.00	0	0	
R159P On 15/09/2016 Spot Bond			6.50500	86.49562	6.50500	86.45050		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			8.38000	121.15348	8.37000	121.15683		367,589,163,600,000.00	1,356,514,220,000	1,797,971,999,900	
Total R186 SPOT								3,758,916,360,000.00	356,514,220,000	797,971,999,900	
Total For R186								3,758,916,360,000.00	356,514,220,000	797,971,999,900	
R187P On 21/12/2026 Spot Bond			8.11000	36.92223	8.11000	36.89805		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			8.03000	34.45732	8.03000	34.43497		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			1.59000	281.77862	1.57000	281.81386		4,475,055,000,000.00	2,814,500,000	24,227,900,000	
Total R197 SPOT								4,475,055,000,000.00	2,814,500,000	24,227,900,000	
Total For R197								4,475,055,000,000.00	2,814,500,000	24,227,900,000	
R201 On 21/12/2014 Spot Bond			5.99000	105.50938	5.98500	105.46073		118,602,000,000,000.00	19,800,000,000	71,793,318,300	
Total R201 SPOT								18,602,000,000,000.00	19,800,000,000	71,793,318,300	
Total For R201								18,602,000,000,000.00	19,800,000,000	71,793,318,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.79000	225.94502	1.79000	225.61824			4,234,191,837,000.00	2,365,470,300	155,346,214,200
Total R202 SPOT									4,234,191,837,000.00	2,365,470,300	155,346,214,200
Total For R202									4,234,191,837,000.00	2,365,470,300	155,346,214,200
R2023 On 28/02/2023 Spot Bond			8.26000	98.98027	8.24000	99.03538			226,044,802,000,000.00	511,627,700,000	531,224,499,900
Total R2023 SPOT									26,044,802,000,000.00	511,627,700,000	531,224,499,900
Total For R2023									26,044,802,000,000.00	511,627,700,000	531,224,499,900
R203 On 15/09/2017 Spot Bond			7.39500	104.35070	7.36000	104.39076			188,599,057,000,000.00	295,956,600,000	608,590,900,000
Total R203 SPOT									18,599,057,000,000.00	295,956,600,000	608,590,900,000
Total For R203									18,599,057,000,000.00	295,956,600,000	608,590,900,000
R2030 On 31/01/2030 Spot Bond			8.87500	95.50822	8.87500	95.43951			674,930,825,000,000.00	188,724,600,000	460,099,147,200
Total R2030 SPOT									74,930,825,000,000.00	188,724,600,000	460,099,147,200
Total For R2030									74,930,825,000,000.00	188,724,600,000	460,099,147,200
R2037 On 31/01/2037 Spot Bond			9.13500	96.97791	9.13500	96.90615			149,091,650,000,000.00	125,790,000,000	229,510,000,000
Total R2037 SPOT									19,091,650,000,000.00	125,790,000,000	229,510,000,000
Total For R2037									19,091,650,000,000.00	125,790,000,000	229,510,000,000
R204 On 21/12/2018 Spot Bond			7.61500	105.18447	7.58500	105.23418			677,886,818,546,000.00	220,339,700,400	415,939,560,000
Total R204 SPOT									77,886,818,546,000.00	220,339,700,400	415,939,560,000
Total For R204									77,886,818,546,000.00	220,339,700,400	415,939,560,000
R2048 On 28/02/2048 Spot Bond			9.19000	97.82059	9.19000	97.74897			053,961,324,000,000.00	223,499,600,000	430,923,400,000
Total R2048 SPOT									3,961,324,000,000.00	223,499,600,000	430,923,400,000
Total For R2048									3,961,324,000,000.00	223,499,600,000	430,923,400,000
R207 On 15/01/2020 Spot Bond			7.87500	100.10620	7.85500	100.12997			033,974,687,500,000.00	258,282,500,000	534,765,000,000
Total R207 SPOT									3,974,687,500,000.00	258,282,500,000	534,765,000,000
Total For R207									3,974,687,500,000.00	258,282,500,000	534,765,000,000
R208 On 31/03/2021 Spot Bond			8.03000	94.66098	8.02000	94.64953			754,961,348,953,000.00	343,083,605,100	948,257,842,600
Total R208 SPOT									4,961,348,953,000.00	343,083,605,100	948,257,842,600
Total For R208									4,961,348,953,000.00	343,083,605,100	948,257,842,600
R209 On 31/03/2036 Spot Bond			9.08000	74.50574	9.06500	74.56307			279,771,686,428,000.00	471,340,494,100	750,271,704,400
Total R209 SPOT									9,771,686,428,000.00	471,340,494,100	750,271,704,400
Total For R209									9,771,686,428,000.00	471,340,494,100	750,271,704,400
R210 On 31/03/2028 Spot Bond			1.76000	169.24366	1.76000	168.99933			1,129,920,000,000.00	642,000,000	32,116,809,900
Total R210 SPOT									1,129,920,000,000.00	642,000,000	32,116,809,900
Total For R210									1,129,920,000,000.00	642,000,000	32,116,809,900
R211 On 31/01/2017 Spot Bond			0.75000	130.27390	0.75000	130.09644			88,057,125,000,000.00	117,409,500,000	57,762,000,000
Total R211 SPOT									8,057,125,000,000.00	117,409,500,000	57,762,000,000
Total For R211									8,057,125,000,000.00	117,409,500,000	57,762,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.56000	134.99492	1.54000	134.98749			36,941,580,000,000.00	23,680,500,000	82,223,800,000
Total R212 SPOT									16,941,580,000,000.00	23,680,500,000	82,223,800,000
Total For R212									16,941,580,000,000.00	23,680,500,000	82,223,800,000
R213 On 28/02/2031 Spot Bond			8.91000	85.45401	8.90000	85.46902			697,897,947,779,000.00	190,560,936,900	347,021,875,900
Total R213 SPOT									17,897,947,779,000.00	190,560,936,900	347,021,875,900
Total For R213									17,897,947,779,000.00	190,560,936,900	347,021,875,900
R214 On 28/02/2041 Spot Bond			9.15500	75.41640	9.15500	75.36139			884,087,098,500,000.00	205,798,700,000	652,190,009,100
Total R214 SPOT									14,087,098,500,000.00	205,798,700,000	652,190,009,100
Total For R214									14,087,098,500,000.00	205,798,700,000	652,190,009,100
R226C On 15/09/2014 Spot Bond			5.95500	98.42629	5.95500	98.37889			0.00	0	0
Total R226C SPOT									0.00	0	0
Total For R226C									0.00	0	0
R227C On 15/03/2015 Spot Bond			6.73500	95.05062	6.73500	94.99930			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.57500	92.13455	6.57500	92.08597			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.49500	89.32417	6.49500	89.27764			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.50500	86.49562	6.50500	86.45050			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			6.04000	99.80182	6.04000	99.75240			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			5.99000	96.90336	5.99000	96.85623			0.00	0	0
Total R326C SPOT									0.00	0	0
Total For R326C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.64500	93.47043	6.64500	93.42009			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.51500	90.63945	6.51500	90.59157			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.49500	87.81459	6.49500	87.76834			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.55500	84.92743	6.55500	84.88229			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			7.33500	80.37350	7.33500	80.32579			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			7.38500	77.39810	7.38500	77.35185			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.59000	74.04947	7.59000	74.00402			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			7.57000	71.40438	7.57000	71.36067			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			7.55000	68.86706	7.55000	68.82501			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			7.54000	66.39729	7.54000	66.35680			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			7.81500	62.97086	7.81500	62.93109			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			7.79500	60.67907	7.79500	60.64084			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			7.94000	57.83258	7.94000	57.79548			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			7.91000	55.74534	7.91000	55.70971			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.88000	53.74896	7.88000	53.71473				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			7.85000	51.83905	7.85000	51.80616				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			7.81000	50.05495	7.81000	50.02336				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			7.77000	48.35090	7.77000	48.32053				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.31000	44.18062	8.31000	44.15098				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.27000	42.59010	8.27000	42.56166				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.23000	41.07264	8.23000	41.04535				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.19000	39.62450	8.19000	39.59829				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.15000	38.24214	8.15000	38.21697				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.11000	36.92223	8.11000	36.89805				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.07000	35.66162	8.07000	35.63837				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			8.03000	34.45732	8.03000	34.43497				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.34270				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.25716				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.35467				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.21523				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.61642	100.00000	16.49596				0.00	0	1,980,000,000
Total RCSB1U SPOT										0.00	0	1,980,000,000
Total For RCSB1U										0.00	0	1,980,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.15400	100.00000	6.10889				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	20.86924	100.00000	20.71794				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	100.00000				0.00	0	0
Total RCSC14 SPOT										0.00	0	0
Total For RCSC14										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.30937				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.90510				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	102.19064				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	101.96101				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.29805			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	100.34538			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	100.90530			0.00	0	0
Total RES06 SPOT									0.00	0	0
Total For RES06									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.33972			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.04770			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	100.65464			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	99.94403			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.11312			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	100.89858			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.17929			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	99.94213			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.67303			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	101.97771			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.12795			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	101.01224			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	101.01224			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	102.08563			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	102.32711			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	99.89309			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.53875	12.35000	106.43300			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	99.93370			0.00	0	0
Total RP019 SPOT									0.00	0	0
Total For RP019									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.44392	100.00000	13.34645			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	99.91732			0.00	0	0
Total RP021 SPOT									0.00	0	0
Total For RP021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.41510			0.00	0	0
Total RP022 SPOT									0.00	0	0
Total For RP022									0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.10260			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	100.99016			0.00	0	0
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	100.26582			0.00	0	0
Total RPG02 SPOT									0.00	0	0
Total For RPG02									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.30648	100.00000	2.28994			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	15.66396	100.00000	15.54915			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	23.10812	100.00000	22.94059			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.77295	100.00000	13.62263			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	23.06834	100.00000	22.90109			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	100.82514			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	101.58399			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.32000	104.55552	9.32000	104.47748		46,600,000,000.00	5,000,000	780,500,000	
Total RW21 SPOT								46,600,000,000.00	5,000,000	780,500,000	
Total For RW21								46,600,000,000.00	5,000,000	780,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.49000	90.78323	9.49000	100.02144			5,306,808,000,000.00	559,200,000	482,400,000
Total RW23 SPOT									5,306,808,000,000.00	559,200,000	482,400,000
Total For RW23									5,306,808,000,000.00	559,200,000	482,400,000
RW28 On 10/12/2028 Spot Bond			10.05000	84.50075	10.05000	101.36288			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.60917			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			7.92500	106.81113	7.92500	106.74347			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.24218			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			9.41000	100.93376	9.41000	100.85771			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	100.93789			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.77443			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	100.80825			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	100.95709			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	100.93987			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			7.77500	102.09019	7.77500	102.02673			0.00	0	1,043,500,000
Total SBK7 SPOT									0.00	0	1,043,500,000
Total For SBK7									0.00	0	1,043,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.18500	98.86569	9.18500	98.79295			0.00	0	375,800,000
Total SBK9 SPOT									0.00	0	375,800,000
Total For SBK9									0.00	0	375,800,000
SBN27 On 15/09/2015 Spot Bond			8.13500	109.45543	8.13500	109.38430			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.99500	109.62894	7.99500	109.55890			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			7.92500	109.71584	7.92500	109.64634			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			8.76000	100.48402	8.76000	100.41381			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.07000	109.53594	8.07000	109.46531			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.03500	109.57932	8.03500	109.50897			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	99.79643			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.81346			0.00	0	0
Total SBN50 SPOT									0.00	0	0
Total For SBN50									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.31752			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			8.41000	103.26968	8.41000	103.20035			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.12630			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.46996			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.57660			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.17000	109.84469	9.17000	109.76355			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.02000	100.87457	10.02000	100.79420			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.48396			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	100.76628			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	100.48022			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.27187			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			8.68500	101.11068	8.68500	101.04063		6,225,408,000,000.00	716,800,000	3,070,600,000	
Total SBS25 SPOT								6,225,408,000,000.00	716,800,000	3,070,600,000	
Total For SBS25								6,225,408,000,000.00	716,800,000	3,070,600,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	11.00812	100.00000	10.93439			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			9.78000	105.18238	9.78000	105.09918			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.99460			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			8.00000	103.93279	8.00000	8.00000			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.07000	94.05590	9.07000	93.98790			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond			100.00000	1.33002	100.00000	100.00000			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			8.00000	103.93279	8.00000	8.00000			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.72000	94.71647	9.72000	94.64321			0.00	0	18,400,000
Total SBS4 SPOT									0.00	0	18,400,000
Total For SBS4									0.00	0	18,400,000
SBS9 On 07/07/2016 Spot Bond			7.72500	111.78076	7.72500	111.71057		33,217,500,000.00	4,300,000	323,100,000	
Total SBS9 SPOT								33,217,500,000.00	4,300,000	323,100,000	
Total For SBS9								33,217,500,000.00	4,300,000	323,100,000	
SBSI11 On 07/12/2023 Spot Bond			2.10000	129.15879	2.10000	270.20428			0.00	0	230,000,000
Total SBSI11 SPOT									0.00	0	230,000,000
Total For SBSI11									0.00	0	230,000,000
SBSI12 On 31/01/2017 Spot Bond			1.39500	103.74824	1.39500	127.85379			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	106.25496			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond			100.00000	12.46107	100.00000	5.59793		000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total SGI002 SPOT								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For SGI002								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
SHF01 On 15/12/2016 Spot Bond			100.00000	10.58229	100.00000	10.50557			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				160.12061	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			2.02000	112.45174	2.02000	125.83551			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.17785	6.50000	101.12482			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	99.74599			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.36421			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.02513			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.39000	102.21814	9.39000	102.14086		13,146,000,000.00	1,400,000	275,100,000	
Total SHS05 SPOT								13,146,000,000.00	1,400,000	275,100,000	
Total For SHS05								13,146,000,000.00	1,400,000	275,100,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.77623			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.14736				0.00	0	250,000,000
Total SHS07 SPOT										0.00	0	250,000,000
Total For SHS07										0.00	0	250,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.43550				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.33886				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.62405				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	14.12312	100.00000	14.02073				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.88590				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	56.51314	100.00000	55.98547				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.97500	106.29314	7.97500	106.22428				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.18500	99.75100	9.18500	100.98753				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			8.71000	100.62244	8.71000	100.55252				0.00	0	2,163,100,000
Total SNT01 SPOT										0.00	0	2,163,100,000
Total For SNT01										0.00	0	2,163,100,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.33971				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.31739				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.65555			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.31961			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	100.76780			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.46000	106.46556	8.46000	106.39288			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.09244			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.46360			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	101.01635			0.00	2,000,000,000	1,000,000,000
Total SSA05 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SSA05									0.00	2,000,000,000	1,000,000,000
SSA06 On 16/04/2020 Spot Bond			9.57000	94.52107	9.57000	94.44867		39,237,000,000.00	0.00	4,100,000	2,972,200,000
Total SSA06 SPOT								39,237,000,000.00	0.00	4,100,000	2,972,200,000
Total For SSA06								39,237,000,000.00	0.00	4,100,000	2,972,200,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.08563			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	101.55678			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.88387			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.62800	87.13808	9.62800	87.07095			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001 On 31/03/2021 Spot Bond			9.69000	86.86158	9.69000	86.79424			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN001 On 21/12/2014 Spot Bond			7.23000	104.86266	7.23000	104.80130			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN001 On 15/01/2020 Spot Bond			9.11500	94.85155	9.11500	94.78151			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN001 On 18/06/2017 Spot Bond				100.00000	0.00000	101.67684			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN001 On 15/09/2017 Spot Bond			8.54000	101.09487	8.54000	101.02597			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.27000	108.78134	2.27000	108.92559			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.53500	101.75432	8.53500	101.63756			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN011 On 19/07/2014 Spot Bond				100.00000	0.00000	100.65283			0.00	0	0
Total SSN013 SPOT									0.00	0	0
Total For SSN013									0.00	0	0
SSN011 On 26/08/2018 Spot Bond				100.00000	0.00000	100.23463			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN011 On 21/12/2026 Spot Bond			9.79000	109.95941	9.79000	109.81514			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN011 On 02/09/2016 Spot Bond				100.00000	0.00000	100.07540			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN011 On 04/09/2014 Spot Bond				100.00000	0.00000	99.70791			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 18/09/2014 Spot Bond				100.00000	0.00000	101.58953				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			10.13000	76.91897	10.13000	76.81576				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.92781				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02(On 16/01/2019 Spot Bond				100.00000	0.00000	100.36915				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY106(On 10/06/2014 Spot Bond				100.00000	0.00000	99.90338				0.00	0	0
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY106(On 17/06/2014 Spot Bond				100.00000	0.00000	99.78850				0.00	0	0
Total SY1065 SPOT										0.00	0	0
Total For SY1065										0.00	0	0
SY1067 On 18/06/2014 Spot Bond				100.00000	0.00000	99.77199				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY107(On 09/06/2014 Spot Bond			100.00000	66.66667	100.00000	99.18478				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY107(On 21/07/2014 Spot Bond				100.00000	0.00000	99.22916				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	87.95181	100.00000	87.32057				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108(On 05/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1082 SPOT										0.00	0	0
Total For SY1082										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.91863				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY1085 On 10/06/2014 Spot Bond				100.00000	0.00000	99.90244				0.00	0	0
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0
SY1086 On 13/06/2014 Spot Bond				100.00000	0.00000	99.85280				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	98.88464				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1088 On 13/06/2014 Spot Bond				100.00000	0.00000	99.85278				0.00	0	0
Total SY1088 SPOT										0.00	0	0
Total For SY1088										0.00	0	0
SY1089 On 17/06/2014 Spot Bond				100.00000	0.00000	99.78795				0.00	0	0
Total SY1089 SPOT										0.00	0	0
Total For SY1089										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	98.77155				0.00	0	0
Total SY1090 SPOT										0.00	0	0
Total For SY1090										0.00	0	0
SY1092 On 20/06/2014 Spot Bond				100.00000	0.00000	99.73832				0.00	0	0
Total SY1092 SPOT										0.00	0	0
Total For SY1092										0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	98.75495				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY1095 On 18/06/2014 Spot Bond				100.00000	0.00000	99.77092				0.00	0	0
Total SY1095 SPOT										0.00	0	0
Total For SY1095										0.00	0	0
SY1096 On 23/06/2014 Spot Bond				100.00000	0.00000	99.68973				0.00	0	0
Total SY1096 SPOT										0.00	0	0
Total For SY1096										0.00	0	0
SY1098 On 22/08/2014 Spot Bond				100.00000	0.00000	98.70602				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.69003				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.62633				0.00	0	0
Total SY1100 SPOT										0.00	0	0
Total For SY1100										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.63752				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1102 On 30/06/2014 Spot Bond				100.00000	0.00000	99.57484				0.00	0	0
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	98.58814				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	99.49982				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SY1105 On 07/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond			100.00000	92.40506	100.00000	100.00000				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.13500	108.95690	7.13500	108.89430				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			8.97000	101.90850	8.97000	101.83522				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	95.91490	100.00000	95.20266				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TF105L On 25/10/2014 Spot Bond			100.00000	90.06226	100.00000	89.40805				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	26.80539	100.00000	26.61104				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	100.81978				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	100.63547				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	100.27050				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.07577				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.25150				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	101.39008				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	101.46468				0.00	0	500,000,000
Total TFS123 SPOT										0.00	0	500,000,000
Total For TFS123										0.00	0	500,000,000
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.77719				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	97.52759				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.02069				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.69155			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.92500	104.65107	7.92500	104.58369			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.82922			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.85238			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.05868	7.83000	102.99311			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.81648			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.84544			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.58597			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.81648			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.84544			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	80.36243	7.16000	102.73802			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.90213			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.89750				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.00840				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.99339				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.44487				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.39339				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81533				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.85238				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.40865	8.73000	103.33545				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81185				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84544				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.05500	92.55713	9.05500	100.24807				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94875				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.99683				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	100.90444				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	100.89172				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	101.04624				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.00609				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	101.00148				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.13398				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	101.36476				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	101.36934				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	101.59107				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	100.89932				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	6.56237	101.06155	6.51381				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.81185				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.12551				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	100.91600				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	100.96222				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	101.44945				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.27163				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	100.88097				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	100.89320				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	100.88097				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	100.89320				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	100.89932				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	100.87363				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A! On 18/07/2016 Spot Bond				100.00000	0.00000	100.89320			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	100.96046			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	100.96046			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	100.96046			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.05821			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C! On 18/07/2039 Spot Bond				100.00000	0.00000	101.08263			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C! On 18/07/2016 Spot Bond				100.00000	0.00000	101.05210			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.53959			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D! On 18/07/2039 Spot Bond				100.00000	0.00000	101.56999			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D! On 18/07/2016 Spot Bond				100.00000	0.00000	101.55783			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			8.42500	104.22621	8.42500	104.15573		48,736,266,000,000.00	5,784,720,000	2,839,680,000	
Total TL15 SPOT								18,736,266,000,000.00	5,784,720,000	2,839,680,000	
Total For TL15								18,736,266,000,000.00	5,784,720,000	2,839,680,000	
TL20 On 22/02/2020 Spot Bond			10.00500	84.90013	10.00500	84.80333		0.00	0	0	
Total TL20 SPOT								0.00	0	0	
Total For TL20								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17 On 14/11/2017 Spot Bond			8.20000	103.72674	8.20000	103.65881			4,920,000,000.00	600,000	4,160,800,000
Total TN17 SPOT									4,920,000,000.00	600,000	4,160,800,000
Total For TN17									4,920,000,000.00	600,000	4,160,800,000
TN20 On 17/09/2020 Spot Bond			9.27000	108.11950	9.27000	108.03966			21,321,000,000.00	2,300,000	28,479,399,900
Total TN20 SPOT									21,321,000,000.00	2,300,000	28,479,399,900
Total For TN20									21,321,000,000.00	2,300,000	28,479,399,900
TN20U On 14/04/2020 Spot Bond			100.00000	0.77707	100.00000	0.76973			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			9.49000	109.01285	9.49000	108.93048			294,190,000,000.00	31,000,000	10,329,320,000
Total TN23 SPOT									294,190,000,000.00	31,000,000	10,329,320,000
Total For TN23									294,190,000,000.00	31,000,000	10,329,320,000
TN25 On 19/08/2025 Spot Bond			9.59000	102.25051	9.59000	102.17117			23,975,000,000,000.00	2,500,000,000	24,780,000,000
Total TN25 SPOT									23,975,000,000,000.00	2,500,000,000	24,780,000,000
Total For TN25									23,975,000,000,000.00	2,500,000,000	24,780,000,000
TN27 On 14/11/2027 Spot Bond			9.62000	95.25096	9.62000	95.17803			135,642,000,000.00	14,100,000	2,944,000,000
Total TN27 SPOT									135,642,000,000.00	14,100,000	2,944,000,000
Total For TN27									135,642,000,000.00	14,100,000	2,944,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.58013			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	101.35703			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	100.47520			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	100.43663			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	100.44797			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	100.44908			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.50475			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	100.62010			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.29939			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.13867			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.16319			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.87192			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	100.93219			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.24928	10.00000	100.16611			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.24306	9.75000	100.16197			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.24304	100.00000	10.16137			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond			100.00000	6.23893	100.00000	5.79172		950,000,000,000,000.00	9,500,000,000	13,500,000,000	
Total TRAA1 SPOT								950,000,000,000,000.00	9,500,000,000	13,500,000,000	
Total For TRAA1								950,000,000,000,000.00	9,500,000,000	13,500,000,000	
TRAA2 On 14/06/2024 Spot Bond			100.00000	6.63642	100.00000	6.16071		290,000,000,000,000.00	2,900,000,000	26,600,000,000	
Total TRAA2 SPOT								290,000,000,000,000.00	2,900,000,000	26,600,000,000	
Total For TRAA2								290,000,000,000,000.00	2,900,000,000	26,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond			100.00000	6.74069	100.00000	6.34270			320,000,000,000,000.00	3,200,000,000	9,300,000,000
Total TRAB1 SPOT									20,000,000,000,000.00	3,200,000,000	9,300,000,000
Total For TRAB1									20,000,000,000,000.00	3,200,000,000	9,300,000,000
TRAC1 On 14/06/2024 Spot Bond			100.00000	6.90140	100.00000	6.40670			0.00	0	3,900,000,000
Total TRAC1 SPOT									0.00	0	3,900,000,000
Total For TRAC1									0.00	0	3,900,000,000
TRAD1 On 14/06/2024 Spot Bond			100.00000	8.13801	100.00000	7.55466			0.00	0	7,600,000,000
Total TRAD1 SPOT									0.00	0	7,600,000,000
Total For TRAD1									0.00	0	7,600,000,000
TRAE1 On 14/06/2024 Spot Bond			100.00000	10.87621	100.00000	10.09658			360,000,000,000,000.00	3,600,000,000	8,600,000,000
Total TRAE1 SPOT									20,000,000,000,000.00	3,600,000,000	8,600,000,000
Total For TRAE1									20,000,000,000,000.00	3,600,000,000	8,600,000,000
TSP150 On 02/10/2014 Spot Bond			100.00000		0.00000	98.10018			0.00	0	0
Total TSP150 SPOT									0.00	0	0
Total For TSP150									0.00	0	0
TSP152 On 13/11/2014 Spot Bond			100.00000		0.00000	97.40845			0.00	0	0
Total TSP152 SPOT									0.00	0	0
Total For TSP152									0.00	0	0
TSP153 On 27/11/2014 Spot Bond			100.00000		0.00000	97.21874			0.00	0	0
Total TSP153 SPOT									0.00	0	0
Total For TSP153									0.00	0	0
TSP154 On 12/06/2014 Spot Bond			100.00000		0.00000	99.87852			0.00	0	0
Total TSP154 SPOT									0.00	0	0
Total For TSP154									0.00	0	0
TSP155 On 24/07/2014 Spot Bond			100.00000		0.00000	99.22458			0.00	0	0
Total TSP155 SPOT									0.00	0	0
Total For TSP155									0.00	0	0
TSP156 On 22/01/2015 Spot Bond			100.00000		0.00000	96.16769			0.00	0	0
Total TSP156 SPOT									0.00	0	0
Total For TSP156									0.00	0	0
TSP157 On 07/08/2014 Spot Bond			100.00000		0.00000	98.90297			0.00	0	0
Total TSP157 SPOT									0.00	0	0
Total For TSP157									0.00	0	0
TSP158 On 05/02/2015 Spot Bond			100.00000		0.00000	95.28501			0.00	0	0
Total TSP158 SPOT									0.00	0	0
Total For TSP158									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP155 On 21/08/2014 Spot Bond				102.47980	0.00000	98.67964				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.84011				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	94.89187				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.18739				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	94.72217				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	94.49589				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	97.72031				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.27244				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	93.58226				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.34850	100.00000	12.25897				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.33830				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	100.89995				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.84115				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	100.83329				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.80495				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	100.69559				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.33260				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.14967				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.93740				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.16841				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.84151				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.15041				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.42000	109.12330	9.42000	109.04145				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	100.99041				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	101.43254			0.00	0	18,400,000,000
Total UTR043 SPOT									0.00	0	18,400,000,000
Total For UTR043									0.00	0	18,400,000,000
UTR40 On 10/09/2017 Spot Bond			9.70000	103.73978	9.70000	103.65970			0.00	0	0
Total UTR40 SPOT									0.00	0	0
Total For UTR40									0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	101.18617			0.00	0	0
Total VKC03 SPOT									0.00	0	0
Total For VKC03									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.22454			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	100.56163			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	100.58031			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	100.58116			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.34858			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	101.38683			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.03500	110.23945	7.03500	110.17733			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.23000	240.90669	1.23000	240.56902			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			6.99500	102.13324	6.99500	102.07601			0.00	0	600,000,000
Total WSP1 SPOT									0.00	0	600,000,000
Total For WSP1									0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			7.86000	103.25409	7.86000	103.18922			0.00	0	12,700,000,000
Total WSP2 SPOT									0.00	0	12,700,000,000
Total For WSP2									0.00	0	12,700,000,000
WSP3 On 28/05/2019 Spot Bond			8.14000	103.74513	8.14000	103.67768			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			8.48000	102.68420	8.48000	102.61471			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			8.56000	102.56145	8.56000	102.49140			0.00	0	2,500,000,000
Total WSP5 SPOT									0.00	0	2,500,000,000
Total For WSP5									0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.62500	93.33665	6.62500	93.28625			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			6.02000	99.65484	6.02000	99.60573			0.00	0	0
Total Z019 SPOT									0.00	0	0
Total For Z019									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.55500	91.59802	6.55500	91.54961			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			6.00000	97.21926	6.00000	97.17267			0.00	0	0
Total Z025 SPOT									0.00	0	0
Total For Z025									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.62500	93.31985	6.62500	93.26946			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.53000	67.55131	7.53000	67.51061			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	38.84004	100.00000	38.61939			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	20.55852	100.00000	20.44173			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0

Contract 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 SPOT									45,176,455,340,013,000.00	5,281,202,461,200	314,310,578,200
Total for SPOT :									45,176,455,340,013,000.00	281,202,461,200	314,310,578,200
Total Futures									45 176 455 662 877 900.00	281,202,464,011	314,310,910,343
Total Options									14 860 948.40	7,160	40,067
Grand Total:									45,176,455,677,738,800.00	281,202,471,171	314,310,950,410