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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2014

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			123.16929	123.16929	123.12903	123.12903			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.56168	123.56168	123.52097	123.52097			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,119.03000	9.11903	9,159,290		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			9,139.03000	9.13903	9,179,290		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			9,129.03000	9.12903	9,169,290		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 06/11/2014 Bond Future	122.01	Call			1,510.97000	1.51097	1,551,680		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			1,530.97000	1.53097	1,571,680		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			1,520.97000	1.52097	1,561,680		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			9.78970	83.42615	9.83689	83.08506			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.89211	80.90034	9.94084	80.55417			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.99423	82.16749	10.04417	81.81880			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			2,138.37000	2.13837	2,479,460		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			2,207.40000	2.20740	2,548,490		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			2,276.33000	2.27633	2,617,420		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			2,413.78000	2.41378	2,759,950		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			2,481.23000	2.48123	2,827,400		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			2,548.58000	2.54858	2,894,750		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			0.00000	0.00000	110,370		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			238.32000	0.23832	0,000		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			378.33000	0.37833	29,640		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			0.00000	0.00000	40,410		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			308.28000	0.30828	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.65892	116.65892	117.07112	117.07112			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.43380	118.43380	118.85238	118.85238			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,081.12000	8.08112	7,668,920		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			8,071.12000	8.07112	7,658,920		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			8,061.12000	8.06112	7,648,920		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			1,852.38000	1.85238	1,433,800		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			1,842.38000	1.84238	1,423,800		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			1,862.38000	1.86238	1,443,800		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			121.26236	121.26236	121.22268	121.22268			0.00	0	725
I2038	On	06/11/2014			123.10720	123.10720	123.06701	123.06701			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	106.00	Call			15,222.68000	15.22268	15,262,360		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			15,212.68000	15.21268	15,252,360		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			15,232.68000	15.23268	15,272,360		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			3,057.01000	3.05701	3,097,200		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,077.01000	3.07701	3,117,200		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,067.01000	3.06701	3,107,200		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			121.00050	121.00050	120.96114	120.96114			0.00	0	5,218
I2046	On	06/11/2014			121.49576	121.49576	121.45572	121.45572			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,531.14000	16.53114	16,570,500		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			16,521.14000	16.52114	16,560,500		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			16,511.14000	16.51114	16,550,500		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			17,025.72000	17.02572	17,065,760		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			17,015.72000	17.01572	17,055,760		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			17,005.72000	17.00572	17,045,760		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			126.61732	126.61732	126.57538	126.57538			0.00	0	2,720
I2050	On	06/11/2014			128.54381	128.54381	128.50105	128.50105			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			14,565.38000	14.56538	14,607,320		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			14,585.38000	14.58538	14,627,320		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Call			14,575.38000	14.57538	14,617,320		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			2,511.05000	2.51105	2,553,810		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			2,501.05000	2.50105	2,543,810		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			2,491.05000	2.49105	2,533,810		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			6.82422	112.39999	6.87327	112.34649		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			7.05577	107.28357	7.12029	107.22932		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.40437	108.96440	7.49138	108.91319		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			128.14000	0.12814	148,640	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			262.67000	0.26267	229,670	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			132.41000	0.13241	153,390	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			256.02000	0.25602	223,500	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			123.97000	0.12397	143,990	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			269.42000	0.26942	235,940	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			832.77000	0.83277	785,600	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			47.22000	0.04722	54,440	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			825.38000	0.82538	778,350	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			48.36000	0.04836	55,720	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			818.02000	0.81802	771,130	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			46.10000	0.04610	53,180	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			115.24000	0.11524	104,120	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			855.38000	0.85538	895,560	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			113.99000	0.11399	102,960	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			846.29000	0.84629	886,280	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			116.51000	0.11651	105,290	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			850.83000	0.85083	890,920	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			8.39070	117.50508	8.44294	117.06554		10.06	138,655,994.40	1,180	46,297
R186	On	06/11/2014	Bond Future			8.46941	119.27854	8.52357	118.83243		10.09	0.00	0	0
R186	On	05/02/2015	Bond Future			8.54453	115.85066	8.60018	115.40180		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												138,655,994.40	1,180	46,297
R186	On	07/08/2014	Bond Future	7.60	Call			148.90000	0.14890	177,130	9.81	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			7,533.85000	7.53385	7,122,540	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			2,904.82000	2.90482	2,624,240	10.06	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,471.57000	1.47157	1,647,900	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			2,594.68000	2.59468	2,331,470	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,536.29000	4.53629	4,877,210	10.43	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			627.76000	0.62776	529,140	10.43	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,402.26000	1.40226	1,572,760	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,695.65000	2.69565	2,426,610	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,436.65000	1.43665	1,610,050	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			2,644.86000	2.64486	2,378,720	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,392.95000	6.39295	6,781,340	10.57	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			276.14000	0.27614	224,990	10.57	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,932.65000	1.93265	2,144,470	10.15	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			632.56000	0.63256	726,530	9.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			4,434.17000	4.43417	4,088,600	9.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,269.84000	1.26984	1,428,800	10.06	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			2,041.31000	2.04131	1,813,590	10.15	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,238.93000	3.23893	3,527,630	10.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			1,109.53000	1.10953	958,690	10.30	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			5,009.32000	5.00932	4,716,350	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,826.92000	1.82692	1,981,850	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,953.48000	4.95348	4,662,300	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,856.71000	1.85671	2,013,420	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,898.05000	4.89805	4,608,650	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,388.70000	6.38870	6,719,870	10.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,245.01000	1.24501	1,130,070	10.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,797.45000	1.79745	1,950,590	10.05	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,647.59000	4.64759	4,898,500	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,371.99000	3.37199	3,174,040	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			4,559.75000	4.55975	4,807,850	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,442.70000	3.44270	3,241,940	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,603.56000	4.60356	4,853,070	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,407.20000	3.40720	3,207,850	10.58	0.00	0	0
Total R186 Option												0.00	0	7,570
Total For R186												138,655,994.40	1,180	53,867
R197	On	07/08/2014	Bond Future			284.69504	284.69504	284.60476	284.60476			0.00	0	905
R197	On	06/11/2014	Bond Future			289.02572	289.02572	288.93430	288.93430			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			14,604.76000	14.60476	14,695,040		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			14,594.76000	14.59476	14,685,040		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			14,614.76000	14.61476	14,705,040		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,934.30000	3.93430	4,025,720		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			3,924.30000	3.92430	4,015,720		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,944.30000	3.94430	4,035,720		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			6.01450	102.16954	6.07452	102.14800		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			345.14000	0.34514	328,220	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			67.42000	0.06742	72,090	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			342.47000	0.34247	325,600	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			65.56000	0.06556	70,130	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			347.82000	0.34782	330,850	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			66.49000	0.06649	71,110	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			228.28476	228.28476	228.21133	228.21133		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			231.75732	231.75732	231.68271	231.68271			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	207.99	Call			20,287.63000	20.28763	20,356,390	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			66.30000	0.06630	61,630	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			20,277.83000	20.27783	20,346,570	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			66.50000	0.06650	61,810	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			20,268.02000	20.26802	20,336,760	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			66.69000	0.06669	62,000	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			4,682.71000	4.68271	4,757,320		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			4,672.71000	4.67271	4,747,320		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			4,692.71000	4.69271	4,767,320		0.00	0	0

Contract 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			8.28352	100.24410	8.33089	99.96430		8.18		0.00	0	12,508
R2023 On 06/11/2014 Bond Future			8.37501	97.83642	8.42439	97.55250		8.61		0.00	0	0
R2023 On 05/02/2015 Bond Future			8.46515	99.36852	8.51610	99.08363		8.47		0.00	0	0
Total R2023 Future										0.00	0	12,508
R2023 On 07/08/2014 Bond Future	8.51	Call			1,985.88000	1.98588	2,154,480	8.43		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.51	Put			937.18000	0.93718	825,980	8.43		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Call			1,913.94000	1.91394	2,078,950	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.49	Put			981.62000	0.98162	866,830	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Call			1,949.74000	1.94974	2,116,550	8.42		0.00	0	0
R2023 On 07/08/2014 Bond Future	8.50	Put			959.21000	0.95921	846,220	8.42		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Call			2,710.36000	2.71036	2,870,600	8.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.59	Put			1,765.87000	1.76587	1,642,190	8.74		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Call			2,743.00000	2.74300	2,904,380	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.60	Put			1,741.86000	1.74186	1,619,320	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Call			2,775.84000	2.77584	2,938,360	8.75		0.00	0	0
R2023 On 06/11/2014 Bond Future	8.61	Put			1,718.09000	1.71809	1,596,690	8.75		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Call			3,457.30000	3.45730	3,620,390	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.74	Put			2,218.00000	2.21800	2,096,200	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Call			3,489.17000	3.48917	3,653,130	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.75	Put			2,195.00000	2.19500	2,074,070	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Call			3,521.18000	3.52118	3,686,020	8.67		0.00	0	0
R2023 On 05/02/2015 Bond Future	8.76	Put			2,172.18000	2.17218	2,052,130	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			7.45572	105.50944	7.49978	105.38815		2.93		0.00	0	24,701
R203 On 06/11/2014 Bond Future			7.59142	102.93835	7.63987	102.81527		3.08		0.00	0	0
R203 On 05/02/2015 Bond Future			7.73469	104.55053	7.78687	104.42922		3.05		0.00	0	0
Total R203 Future										0.00	0	24,701
R203 On 07/08/2014 Bond Future	6.84	Call			41.40000	0.04140	49,690	2.84		0.00	0	46
R203 On 07/08/2014 Bond Future	6.84	Put			1,876.42000	1.87642	1,763,420	2.84		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Call			274.47000	0.27447	312,630	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.29	Put			853.54000	0.85354	770,410	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Call			283.72000	0.28372	322,810	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.30	Put			835.09000	0.83509	752,890	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Call			293.17000	0.29317	333,220	2.91		0.00	0	0
R203 On 07/08/2014 Bond Future	7.31	Put			816.86000	0.81686	735,620	2.91		0.00	0	0
R203 On 06/11/2014 Bond Future	6.84	Call			163.60000	0.16360	182,220	2.99		0.00	0	45
R203 On 06/11/2014 Bond Future	6.84	Put			2,219.59000	2.21959	2,115,130	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			167.77000	0.16777	186,770	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			2,197.74000	2.19774	2,093,660	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			172.02000	0.17202	191,410	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			2,175.97000	2.17597	2,072,280	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			230.39000	0.23039	254,790	3.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,922.80000	1.92280	1,824,120	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			1,824.89000	1.82489	1,907,350	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			550.08000	0.55008	511,230	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			1,841.04000	1.84104	1,923,860	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			543.37000	0.54337	504,880	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			1,857.24000	1.85724	1,940,420	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			536.72000	0.53672	498,590	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			933.06000	0.93306	989,160	3.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,158.42000	1.15842	1,093,210	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			8.90945	92.69877	8.95138	92.37029			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.98931	94.09858	9.03258	93.76514			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.06738	91.56517	9.11162	91.22990			0.00	0	0
Total R2030 Future												0.00	0	4,308
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			378.79000	0.37879	707,270		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			456.42000	0.45642	784,900		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			301.07000	0.30107	629,550		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			173.78000	0.17378	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	5,330		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			328.11000	0.32811	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	82,540		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			250.90000	0.25090	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	159,660		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			963.00000	0.96300	1,298,270		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,037.40000	1.03740	1,372,670		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			1,111.71000	1.11171	1,446,980		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
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			9.15159	94.10500	9.20877	93.59289			0.00	0	10,102
R2037	On	06/11/2014	Bond Future			9.22835	95.52609	9.28725	95.00629			0.00	0	0
R2037	On	05/02/2015	Bond Future			9.30347	92.76460	9.36379	92.24009			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			1,341.82000	1.34182	829,710		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			1,524.56000	1.52456	1,012,450		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			1,433.12000	1.43312	921,010		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			3,597.86000	3.59786	4,117,660		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			3,432.76000	3.43276	3,952,560		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			3,515.37000	3.51537	4,035,170		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			1,082.18000	1.08218	1,606,690		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			1,167.05000	1.16705	1,691,560		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			1,251.79000	1.25179	1,776,300		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			7.67168	102.31832	7.70448	102.19788		4.40	20,463,664.00	200	15,311
R204	On	06/11/2014	Bond Future			7.78328	103.86248	7.81843	103.74033		4.40	0.00	0	0
R204	On	05/02/2015	Bond Future			7.89345	101.45399	7.93017	101.33358		4.53	0.00	0	0
Total R204 Future												20,463,664.00	200	15,311
R204	On	07/08/2014	Bond Future	7.44	Call			363.49000	0.36349	396,360	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.44	Put			1,339.59000	1.33959	1,252,020	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Call			375.03000	0.37503	408,700	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.45	Put			1,314.02000	1.31402	1,227,250	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Call			386.83000	0.38683	421,310	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.46	Put			1,288.72000	1.28872	1,202,760	4.39	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Call			909.55000	0.90955	972,770	4.48	0.00	0	0
R204	On	07/08/2014	Bond Future	7.78	Put			632.94000	0.63294	575,720	4.48	0.00	0	530
R204	On	06/11/2014	Bond Future	7.99	Call			1,518.95000	1.51895	1,587,480	4.46	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			925.33000	0.92533	871,710	4.46	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			243.44000	0.24344	261,470	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			3,171.21000	3.17121	3,067,090	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			249.40000	0.24940	267,790	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			3,141.22000	3.14122	3,037,460	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			255.48000	0.25548	274,230	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			3,111.35000	3.11135	3,007,950	4.27	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,128.59000	2.12859	2,200,670	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			1,055.01000	1.05501	1,006,680	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,088.53000	2.08853	2,159,830	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,079.64000	1.07964	1,030,530	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,108.51000	2.10851	2,180,200	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			1,067.27000	1.06727	1,018,550	4.64	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												20,463,664.00	200	17,111
R2048	On	07/08/2014	Bond Future			9.25687	98.70135	9.29861	98.29362			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.33349	95.76460	9.37650	95.35073			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.40879	97.26438	9.45277	96.84747			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.65	Call			3,311.54000	3.31154	3,719,270		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			3,402.72000	3.40272	3,810,450		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			3,220.20000	3.22020	3,627,930		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			3,371.33000	3.37133	3,785,200		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			3,191.55000	3.19155	3,605,420		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			3,281.52000	3.28152	3,695,390		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			444.02000	0.44402	860,930		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			537.54000	0.53754	954,450		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			350.32000	0.35032	767,230		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			7.91783	97.64345	7.96073	97.46069		5.75	0.00	0	30,770
R207	On	06/11/2014	Bond Future			8.02002	99.11752	8.06544	98.93200		5.76	0.00	0	0
R207	On	05/02/2015	Bond Future			8.12181	97.02834	8.16913	96.84348		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			470.59000	0.47059	524,010	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,630.98000	1.63098	1,501,640	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			484.41000	0.48441	539,000	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,601.64000	1.60164	1,473,470	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			498.50000	0.49850	554,280	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,572.59000	1.57259	1,445,610	5.74	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			423.45000	0.42345	460,410	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,439.05000	3.43905	3,290,490	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			432.37000	0.43237	469,940	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,405.63000	3.40563	3,257,680	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			441.44000	0.44144	479,620	5.61	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,372.38000	3.37238	3,225,040	5.61	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,581.51000	2.58151	2,692,430	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,339.27000	1.33927	1,265,330	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,605.28000	2.60528	2,716,760	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,324.64000	1.32464	1,251,260	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,629.15000	2.62915	2,741,200	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,310.13000	1.31013	1,237,320	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			8.05885	95.83301	8.10649	95.60209		6.84	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.15489	93.88107	8.20491	93.64670		7.14	0.00	0	0
R208	On	05/02/2015	Bond Future			8.24829	95.35145	8.30015	95.11677		6.91	0.00	0	0
Total R208 Future												0.00	0	13,421
R208	On	07/08/2014	Bond Future	7.79	Call			488.03000	0.48803	550,950	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			734.45000	0.73445	643,280	6.93	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			2,035.34000	2.03534	1,867,340	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			502.48000	0.50248	566,800	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			2,000.42000	2.00042	1,833,820	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			517.22000	0.51722	582,960	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,965.83000	1.96583	1,800,650	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,569.59000	1.56959	1,709,340	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			505.32000	0.50532	552,900	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			4,071.66000	4.07166	3,884,870	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,534.15000	2.53415	2,678,840	7.31	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,166.09000	1.16609	1,076,410	7.31	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			484.99000	0.48499	531,070	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			4,149.37000	4.14937	3,961,080	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			495.07000	0.49507	541,910	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			4,110.42000	4.11042	3,922,890	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			1,775.18000	1.77518	1,673,290	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,698.78000	2.69878	2,832,310	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,756.54000	1.75654	1,655,390	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,647.23000	2.64723	2,779,270	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,794.28000	1.79428	1,691,640	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,672.79000	2.67279	2,805,580	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			9.09082	75.59149	9.13759	75.24648		15.11	0.00	0	25,211
R209	On	06/11/2014	Bond Future			9.16463	73.58584	9.21275	73.23566		15.80	0.00	0	0
R209	On	05/02/2015	Bond Future			9.23559	74.73844	9.28473	74.38544		15.76	0.00	0	0
Total R209 Future												0.00	0	25,211
R209	On	07/08/2014	Bond Future	9.04	Call			1,571.85000	1.57185	1,717,970	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			2,294.64000	2.29464	2,095,750	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,604.84000	1.60484	1,753,090	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			2,253.05000	2.25305	2,056,290	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,638.24000	1.63824	1,788,610	15.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			2,211.99000	2.21199	2,017,350	15.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,318.99000	2.31899	2,466,110	15.80	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,887.29000	3.88729	3,684,230	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,433.38000	6.43338	6,700,700	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,153.61000	4.15361	4,366,450	16.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			2,116.73000	2.11673	1,979,390	16.13	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,077.56000	1.07756	1,161,410	15.54	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,905.03000	1.90503	1,777,420	16.18	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,190.95000	6.19095	6,453,560	16.42	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1,138.89000	1.13889	1,051,320	16.42	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			4,112.26000	4.11226	3,902,490	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,288.31000	2.28831	2,434,080	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,931.61000	3.93161	3,727,200	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			1,058.92000	1.05892	976,060	16.45	0.00	0	1,640
R209	On	06/11/2014	Bond Future	10.05	Call			6,673.84000	6.67384	6,945,870	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			979.42000	0.97942	901,270	16.45	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Put			3,843.71000	3.84371	3,641,990	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			2,477.69000	2.47769	2,631,550	15.83	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			3,672.71000	3.67271	3,476,390	15.83	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			4,493.27000	4.49327	4,715,840	16.18	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Put			6,544.35000	6.54435	6,278,020	15.54	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,167.76000	2.16776	2,308,170	15.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,350.30000	2.35030	2,498,760	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	9.24	Put			4,047.55000	4.04755	3,870,250	15.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,761.33000	3.76133	3,938,070	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			4,010.54000	4.01054	3,834,280	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,796.48000	3.79648	3,974,260	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,973.80000	3.97380	3,798,580	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,726.34000	3.72634	3,902,040	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			170.99619	170.99619	170.94108	170.94108			0.00	0	618
R210	On	06/11/2014	Bond Future			171.55796	171.55796	171.50205	171.50205			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	159.01	Call			11,931.08000	11.93108	11,986,190		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			11,951.08000	11.95108	12,006,190		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			11,941.08000	11.94108	11,996,190		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	06/11/2014	Bond Future	168.99	Call			2,512.05000	2.51205	2,567,960		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			2,502.05000	2.50205	2,557,960		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			2,492.05000	2.49205	2,547,960		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			130.28512	130.28512	130.01181	130.01181			0.00	0	390
R211	On	06/11/2014	Bond Future			132.26741	132.26741	131.99001	131.99001			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,021.81000	2.02181	2,295,120		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			2,011.81000	2.01181	2,285,120		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Call			2,001.81000	2.00181	2,275,120		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,000.01000	2.00001	2,277,410		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			1,990.01000	1.99001	2,267,410		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			1,980.01000	1.98001	2,257,410		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			134.57669	134.57669	134.62707	134.62707				0.00	0	21,797
R212 On 06/11/2014 Bond Future			136.62434	136.62434	136.67550	136.67550				0.00	0	0
Total R212 Future										0.00	0	21,797
R212 On 07/08/2014 Bond Future	129.01	Call			5,617.07000	5,617.07000	5,566,690			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			5,637.07000	5,637.07000	5,586,690			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			5,627.07000	5,627.07000	5,576,690			0.00	0	0
R212 On 07/08/2014 Bond Future	129.00	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			1,685.50000	1,685.50000	1,634,340			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			1,675.50000	1,675.50000	1,624,340			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			1,665.50000	1,665.50000	1,614,340			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	21,797
R213 On 07/08/2014 Bond Future			8.93405	86.57839	8.97071	86.30359		12.94		4,328,919.50	50	26,057
R213 On 06/11/2014 Bond Future			9.01336	84.34388	9.05115	84.06495		13.72		0.00	0	0
R213 On 05/02/2015 Bond Future			9.09112	85.66471	9.12968	85.38449		13.73		0.00	0	0
Total R213 Future										4,328,919.50	50	26,057
R213 On 07/08/2014 Bond Future	8.84	Call			1,433.37000	1,433.37000	1,539,510	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			2,419.21000	2,419.21000	2,250,550	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,465.52000	1,465.52000	1,573,380	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			2,375.35000	2,375.35000	2,208,410	13.01		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,498.11000	1,498.11000	1,607,690	13.02		0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			2,332.02000	2,332.02000	2,166,800	13.02		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,285.94000	2,285.94000	2,399,650	13.64		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			3,861.98000	3,861.98000	3,696,760	13.64		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,317.41000	2,317.41000	2,432,210	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			3,817.84000	3,817.84000	3,653,710	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,349.14000	2,349.14000	2,465,020	13.65		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			3,774.05000	3,774.05000	3,611,000	13.65		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,269.74000	4,269.74000	4,419,120	13.87		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			3,475.57000	3,475.57000	3,344,730	13.87		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,307.94000	4,307.94000	4,458,140	13.88		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			3,442.33000	3,442.33000	3,312,310	13.88		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,346.30000	4,346.30000	4,497,330	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			3,409.34000	3.40934	3,280,150	13.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												4,328,919.50	50	26,057
R214	On	07/08/2014	Bond Future			9.20038	76.25075	9.25226	75.85521		15.47	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.27489	74.11334	9.32829	73.71178		16.45	0.00	0	0
R214	On	05/02/2015	Bond Future			9.34794	75.27402	9.40256	74.86887		16.49	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			3,232.94000	3.23294	3,492,620	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			1,102.60000	1.10260	966,740	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,281.28000	3.28128	3,543,070	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			1,078.79000	1.07879	945,040	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,329.80000	3.32980	3,593,670	15.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			1,055.29000	1.05529	923,620	15.94	0.00	0	0
R214	On	06/11/2014	Bond Future	9.20	Put			3,675.31000	3.67531	3,457,370	16.42	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			2,117.92000	2.11792	1,966,350	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			4,504.15000	4.50415	4,755,510	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			2,090.68000	2.09068	1,940,480	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,130.00000	5.13000	5,399,880	16.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,738.24000	1.73824	1,606,560	16.82	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			2,704.30000	2.70430	2,887,920	16.42	981,892.80	340	2,500
R214	On	06/11/2014	Bond Future	9.64	Call			4,417.25000	4.41725	4,665,870	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			2,145.45000	2.14545	1,992,510	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			4,460.61000	4.46061	4,710,600	16.72	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			4,429.17000	4.42917	4,648,960	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,715.74000	3.71574	3,530,380	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			4,467.29000	4.46729	4,688,230	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,681.31000	3.68131	3,497,100	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,391.19000	4.39119	4,609,830	16.65	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,750.43000	3.75043	3,563,920	16.65	0.00	0	0
Total R214 Option												981,892.80	340	5,000
Total For R214												981,892.80	340	10,228
Total for Bond												164,430,470.70	1,770	357,378
IR CAN	On	07/08/2014	Can-Do Interest Rate			142.63791	142.63791	142.37925	142.37925			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			450.64100	450.64100	449.49700	449.49700			0.00	0	512
GOVI On 06/11/2014 GOVI			457.44100	457.44100	456.28000	456.28000			0.00	0	28
GOVI On 05/02/2015 GOVI			464.60000	464.60000	463.43700	463.43700			0.00	0	0
Total GOVI Future									0.00	0	540
GOVI On 07/08/2014 GOVI	460.00	Put			105,030.00000	10.50300	93,590,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.01	Put			105,130.00000	10.51300	93,690,000		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			104,930.00000	10.49300	93,490,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			72,800.00000	7.28000	84,410,000		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			72,700.00000	7.27000	84,310,000		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	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			72,900.00000	7.29000	84,510,000		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 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			34,370.00000	3.43700	46,000,000		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			34,270.00000	3.42700	45,900,000		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			34,470.00000	3.44700	46,100,000		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			492.76400	492.76400	490.79000	490.79000			0.00	0	0
AL12 On 06/11/2014 Index Future			500.19900	500.19900	498.19700	498.19700			0.00	0	0
AL12 On 05/02/2015 Index Future			508.02800	508.02800	506.01200	506.01200			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			423.21900	423.21900	422.53400	422.53400			0.00	0	0
AL37 On 06/11/2014 Index Future			429.60500	429.60500	428.91100	428.91100			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			496.81300	496.81300	495.35900	495.35900			0.00	0	1
AL7T On 06/11/2014 Index Future			504.31000	504.31000	502.83400	502.83400			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			451.64900	451.64900	450.43100	450.43100			0.00	0	647
ALBI On 06/11/2014 Index Future			458.46500	458.46500	457.22800	457.22800			0.00	0	0
ALBI On 05/02/2015 Index Future			465.64000	465.64000	464.40100	464.40100			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			215.31900	215.31900	215.27700	215.27700			0.00	0	1,267
IGOV On 06/11/2014 Index Future			218.59400	218.59400	218.55200	218.55200			0.00	0	87
IGOV On 05/02/2015 Index Future			222.04100	222.04100	222.00600	222.00600			0.00	0	0
Total IGOV Future									0.00	0	1,354
Total For IGOV									0.00	0	1,354
ILBI On 07/08/2014 Index Future			584.38800	584.38800	584.28500	584.28500			0.00	0	210
ILBI On 06/11/2014 Index Future			593.25200	593.25200	593.14900	593.14900			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										0.00	0	2,212
JIBAR f On 18/06/2014		Jibar Future	5.79000	94.21000	5.81000	94.19000				0.00	0	2,000
JIBAR f On 16/07/2014		Jibar Future	5.84000	94.16000	5.86000	94.14000				0.00	0	545
JIBAR f On 20/08/2014		Jibar Future	6.05000	93.95000	6.07000	93.93000				0.00	0	0
JIBAR f On 17/09/2014		Jibar Future	6.11000	93.89000	6.13000	93.87000				0.00	0	1,000
JIBAR f On 15/10/2014		Jibar Future	6.28000	93.72000	6.31000	93.69000				0.00	0	0
JIBAR f On 19/11/2014		Jibar Future	6.36000	93.64000	6.39000	93.61000				0.00	0	0
JIBAR f On 17/12/2014		Jibar Future	6.52000	93.48000	6.56000	93.44000				0.00	0	0
JIBAR f On 18/03/2015		Jibar Future	6.81000	93.19000	6.85000	93.15000				0.00	0	2,850
JIBAR f On 17/06/2015		Jibar Future	7.06000	92.94000	7.10000	92.90000				0.00	0	5,000
JIBAR f On 16/09/2015		Jibar Future	7.24000	92.76000	7.28000	92.72000				0.00	0	0
JIBAR f On 15/12/2015		Jibar Future	7.40000	92.60000	7.44000	92.56000				0.00	0	0
JIBAR f On 16/03/2016		Jibar Future	7.55000	92.45000	7.59000	92.41000				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 :										164,430,470.70	1,770	372,160
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.24739				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	7.26000	102.97658	7.26000	102.95663				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	101.50376				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	8.80500	103.77436	8.80500	103.75006				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	101.08716				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			9.50000	101.37920	9.50000	101.35350			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	100.31610			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	100.40966			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			9.67000	95.56649	9.67000	95.54196			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			7.56000	102.04248	7.56000	102.02191			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	100.75457			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			8.99500	104.25714	8.99500	104.23221			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	136.43565	1.35000	136.37151		445,500,000,000.00		330,000,000	165,000,000
Total ABCPI2 SPOT								445,500,000,000.00		330,000,000	165,000,000
Total For ABCPI2								445,500,000,000.00		330,000,000	165,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.24000	127.78071	2.24000	267.43241			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	100.29065			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.27418			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	99.84975			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	99.84334				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	99.83894				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	101.19279				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	101.29345				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	101.13248				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			8.02000	105.21930	8.02000	105.19682				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	100.28399				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			7.74000	102.34109	7.74000	102.31989				0.00	0	150,000,000
Total ABL11A SPOT										0.00	0	150,000,000
Total For ABL11A										0.00	0	150,000,000
ABL11B On 29/09/2014 Spot Bond				100.00000	0.00000	101.84184				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	100.28772				0.00	40,000,000	20,000,000
Total ABL12B SPOT										0.00	40,000,000	20,000,000
Total For ABL12B										0.00	40,000,000	20,000,000
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.33200				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	101.16520				0.00	60,000,000	30,000,000
Total ABL14 SPOT										0.00	60,000,000	30,000,000
Total For ABL14										0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.39640			0.00	20,000,000	10,000,000
Total ABL15 SPOT									0.00	20,000,000	10,000,000
Total For ABL15									0.00	20,000,000	10,000,000
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.60985			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	101.79201			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	102.27411			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	102.02673			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			2.94000	128.70162	2.94000	128.63564			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	116.73138	4.10000	116.66788		328,000,000,000.00	0.00	80,000,000	40,000,000
Total ABLI04 SPOT								328,000,000,000.00	0.00	80,000,000	40,000,000
Total For ABLI04								328,000,000,000.00	0.00	80,000,000	40,000,000
ABLI05 On 18/02/2018 Spot Bond			4.85000	103.18136	4.85000	103.12301			0.00	0	900,000,000
Total ABLI05 SPOT									0.00	0	900,000,000
Total For ABLI05									0.00	0	900,000,000
ABLI06 On 19/07/2020 Spot Bond			5.91000	106.36294	5.91000	106.29974			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			11.39500	113.75661	11.39500	113.72180			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	101.84152			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	101.86366			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	101.96003			0.00	0	0
Total ABL54 SPOT									0.00	0	0
Total For ABL54									0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	102.05352			0.00	22,800,000	11,400,000
Total ABL55 SPOT									0.00	22,800,000	11,400,000
Total For ABL55									0.00	22,800,000	11,400,000
ABLSI1 On 29/06/2019 Spot Bond			4.60000	113.14617	4.60000	113.08302			0.00	0	0
Total ABL5I1 SPOT									0.00	0	0
Total For ABL5I1									0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	65.92045	100.00000	65.76076			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			1.98000	169.30595	1.98000	169.22349			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	158.42727	2.76000	158.34670			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.01000	173.90334	2.01000	173.81846			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			7.91000	105.18049	7.91000	105.76442			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	181.77969	1.79000	181.69209			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			8.39125	74.58965	8.39125	74.50736			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			8.39125	74.58965	8.39125	74.50736			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	101.59209			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	101.10808			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	101.07366			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			7.28000	104.85736	7.28000	104.83675			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	101.31800			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			7.55000	110.20532	7.55000	110.18312			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	101.12138			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			2.48000	96.25187	2.48000	106.83922			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	101.66393	2.50000	155.03183			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	116.46768	2.39000	206.39847			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			9.87000	89.91514	9.87000	89.79752			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	103.51886			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	100.59000			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	112.94000			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	111.17973	9.63000	111.15100			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	110.93500			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			9.78500	110.02523	9.78500	109.88094			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			9.20500	89.07622	9.20500	88.96678			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			9.88000	109.32644	9.88000	109.18171				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	99.96062				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	100.75399				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			8.59500	106.31981	8.59500	106.29550				0.00	0	1,469,100,000
Total ABS10 SPOT										0.00	0	1,469,100,000
Total For ABS10										0.00	0	1,469,100,000
ABS11 On 09/04/2021 Spot Bond			9.21000	102.67105	9.21000	102.64579				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			7.21000	101.81463	7.21000	101.79504			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			9.14500	95.91997	9.14500	95.89654			0.00	0	3,894,200,000
Total ABS6 SPOT									0.00	0	3,894,200,000
Total For ABS6									0.00	0	3,894,200,000
ABS7 On 11/09/2026 Spot Bond			10.00500	93.74663	10.00500	93.72176			0.00	0	1,140,000,000
Total ABS7 SPOT									0.00	0	1,140,000,000
Total For ABS7									0.00	0	1,140,000,000
ABS9 On 17/03/2016 Spot Bond			7.91000	104.50857	7.91000	104.48655			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	130.26395	2.15000	130.19985			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			2.05000	214.71884	2.05000	271.38368			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	125.75342	1.29000	128.25694			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.06000	127.94456	2.06000	130.19501			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	0.00282	100.00000	0.00281			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	47.48158	100.00000	47.36529			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			11.71000	105.19109	11.71000	105.15856			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	100.53642			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	4.29266	100.00000	4.28226				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	100.54985				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	100.73973				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	25.58623	100.00000	25.52424				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	100.52299				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	63.39704	11.00000	63.30647				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	16.37518	100.00000	16.33551				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	101.84492				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	102.02853				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	101.76305			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	101.81837			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	101.84271			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	102.82727			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	102.82727			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	102.84410			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	101.71882			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	102.84410			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	102.81043			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	89.56928			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	101.68777			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	101.57012			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	101.78522				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	101.84031				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	101.86240				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	101.81816				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	101.71883				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			9.66500	101.15339	9.66500	103.51251				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	100.89928				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	101.58260				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	83.27074				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	165.47916				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	165.51736				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	101.76299			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	100.41954			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	100.41954			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	100.28387			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	101.70766			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	101.69438			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	102.78011			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	100.14835			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	102.77823			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	102.80445			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	103.39400			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	101.74939			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	103.81024				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	101.60644				0.00	70,000,000	70,000,000
Total ACL144 SPOT										0.00	70,000,000	70,000,000
Total For ACL144										0.00	70,000,000	70,000,000
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.76964				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	101.73444				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	101.55738				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	101.51973				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	101.59282				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	101.73001				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	101.65253				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	101.56403				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	101.58839				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	102.24803	10.23000	102.22031				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	101.61256			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	101.57510			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	116.41732			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			9.74500	99.95205	9.74500	104.81185			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	101.72330			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	112.96630	1.75000	114.02786			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	101.58617			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	101.59041			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	101.61090			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	101.66330			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	101.55848			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	101.65282			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	102.30956			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	103.80582			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	103.65654			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	101.67378			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	102.88733			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	101.65282			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	101.68450			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	101.77840			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	101.80715			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	101.57494			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	101.60816			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	101.81387			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	101.71150			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	101.83092			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	101.62138			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	101.81416			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	104.18413			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	101.83092			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	92.41261			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	101.74712			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	101.74712			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	120.16974			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	121.03277			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	101.51655			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	101.50187				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	100.37474				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	101.54171				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	101.54800				0.00	40,000,000	20,000,000
Total ACL213 SPOT										0.00	40,000,000	20,000,000
Total For ACL213										0.00	40,000,000	20,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.61090				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	101.51865				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	101.51655				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	101.74310				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	100.59602				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	100.87861				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	101.65068				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0

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	0.00000	100.00000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	98.05848	100.00000	97.80640				0.00	0	0
Total ADCP1U SPOT										0.00	0	0
Total For ADCP1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	14.19180	100.00000	14.15742				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	100.28947				0.00	600,000,000	300,000,000
Total AHF1A1 SPOT										0.00	600,000,000	300,000,000
Total For AHF1A1										0.00	600,000,000	300,000,000
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.31934				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	100.33920				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	100.95882				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.05666				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	101.18698				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	100.84763				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			8.33000	97.96907	8.33000	97.94723				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.09715				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.27967			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			8.72500	101.45015	8.72500	101.42661			0.00	0	7,300,000
Total AIR01 SPOT									0.00	0	7,300,000
Total For AIR01									0.00	0	7,300,000
AIR02 On 30/04/2023 Spot Bond			9.48000	114.30363	9.48000	114.27471			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	94.51938	100.00000	94.20326			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			7.36000	108.36188	7.36000	108.34060			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	90.95095	100.00000	90.72966			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			9.61000	98.01880	9.61000	97.99380			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	12.80548	100.00000	12.77714			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			10.31000	97.91560	10.31000	97.88885			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	160.03688	2.75000	159.95561			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	99.91733			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond			100.00000	77.45439	100.00000	75.61644		500,000,000,000.00	35,000,000,000	32,600,000,000	
Total ANG011 SPOT								10,000,000,000,000.00	35,000,000,000	32,600,000,000	
Total For ANG011								10,000,000,000,000.00	35,000,000,000	32,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01: On 06/06/2015 Spot Bond			100.00000	53.84251	100.00000	49.17306			080,000,000,000,000.00	20,800,000,000	17,400,000,000
Total ANG012 SPOT									10,000,000,000,000.00	20,800,000,000	17,400,000,000
Total For ANG012									10,000,000,000,000.00	20,800,000,000	17,400,000,000
ANG06 On 06/06/2014 Spot Bond				100.00000	0.00000	100.00000			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	100.98314			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	101.55588			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	100.21634			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	101.48709			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	101.57876			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	102.01875			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	100.00000				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	12.52376	100.00000	12.50000				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	99.94679				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	101.41167				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	101.39069				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	101.42845				0.00	300,000,000	300,000,000
Total BAW10 SPOT										0.00	300,000,000	300,000,000
Total For BAW10										0.00	300,000,000	300,000,000
BAW11 On 01/10/2018 Spot Bond			9.21500	103.89060	9.21500	103.86503				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	101.53621				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	101.94029				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	101.27162				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	100.66673				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	100.44098				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			9.78000	99.08900	9.78000	99.06316				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			7.51500	107.27352	7.51500	107.25190				0.00	0	1,200,000
Total BAW2 SPOT										0.00	0	1,200,000
Total For BAW2										0.00	0	1,200,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.55005				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	101.41119				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			7.72000	101.90782	7.72000	101.88678				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			9.14500	104.07596	9.14500	104.05054				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			11.21606	104.31987	11.21606	103.59353				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			11.15866	102.54812	11.15866	102.40403				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			11.20312	102.46904	11.20312	102.35143				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	102.00714				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			11.24656	102.36884	11.24656	102.25809				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			12.11992	101.32013	12.11992	101.27629				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	102.05483				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	102.05483				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	102.05490				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			11.46606	101.49170	11.46606	101.69320				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			11.38762	103.30703	11.38762	102.29742				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			11.15866	102.54812	11.15866	102.40403				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			11.32852	102.60686	11.32852	102.40660				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			10.51492	96.96202	10.51492	101.83287				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	101.94998				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	101.93564				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	101.93564				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	101.83135				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			10.83970	101.19621	10.83970	101.52863				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			11.92000	100.05674	11.92000	99.89545				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	101.87877				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			11.84500	70.00497	11.84500	97.45395				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	101.76893				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	86.70571	9.28000	101.67733				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	101.79518				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			11.61500	66.93848	11.61500	100.15893				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	101.74166				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	101.78627				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	101.78627				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	101.72025				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	101.91156				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	101.74907				0.00	0	500,000,000
Total BAYA40 SPOT										0.00	0	500,000,000
Total For BAYA40										0.00	0	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	101.91156				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	101.72382				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	101.84518				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	101.91166				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	101.37787				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			14.21606	104.85345	14.21606	104.14929				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			15.48265	102.72869	15.48265	102.67331				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			14.37790	102.45319	14.37790	102.52215				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	102.36469				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	102.36469				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.36469				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	102.45345				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	102.05355				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	16.97044	100.00000	16.93824				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	22.24439	100.00000	22.18990				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	20.24489	100.00000	20.19531				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	12.49685	100.00000	12.46624				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	12.50351	100.00000	12.47322				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	15.10928	100.00000	15.07228				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	13.09194	100.00000	13.05987				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	100.92207				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	100.89105				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	7.54002	100.00000	7.50273				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	7.54002	100.00000	7.50273				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	66.66670	100.00000	66.66669				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	89.24205	100.00000	89.02439				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	83.90805	100.00000	83.71560			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	80.75221	100.00000	80.57395		000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total BCP84U SPOT								10,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For BCP84U								10,000,000,000,000.00	60,000,000,000	60,000,000,000	
BD0202 On 31/12/2018 Spot Bond			1.95000	105.50642	1.95000	177.79956			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			8.40000	91.92711	8.40000	143.22604			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			8.40000	93.21588	8.40000	143.58908			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			8.78500	95.88833	8.78500	95.86580			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			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	101.62911			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			8.21500	97.91934	8.21500	97.89793			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	101.72185			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	100.95173			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	100.97128			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	101.03645				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	101.10159				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	101.28350				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	15.17250	100.00000	15.13534				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	100.75976				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	100.79769				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	100.81394				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	100.81936				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	100.88432				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	100.97084				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	14.84132	100.00000	14.80498				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	14.84132	100.00000	14.80498				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	101.58686				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	101.71328				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	101.74776				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			8.69500	102.31022	8.69500	102.28655				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	101.85118				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	102.03491				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	10.60799	100.00000	10.58229				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.60799	100.00000	10.58229				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			6.21000	104.08560	6.21000	104.06806				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	100.88565				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	98.93338				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	98.40489				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	97.68433				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	100.33284				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	100.38647				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	100.25831				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	100.27150				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	100.29545				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	100.39458				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	100.71102				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	44.30224	100.00000	44.19491				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	20.86882	100.00000	20.81772				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.56833				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	100.43880				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			7.54000	103.40273	7.54000	103.38199				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			9.79500	110.45945	9.79500	110.43075				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	101.21641				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			9.44500	102.81681	9.44500	102.79103				0.00	0	629,200,000
Total CBL11 SPOT										0.00	0	629,200,000
Total For CBL11										0.00	0	629,200,000
CBL12 On 06/09/2018 Spot Bond			11.52500	102.24090	11.52500	102.20977				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.06567				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			11.77500	103.29436	11.77500	103.26172				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	100.59502				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			9.68500	99.96424	9.68500	99.93856				0.00	0	3,000,000
Total CBL16 SPOT										0.00	0	3,000,000
Total For CBL16										0.00	0	3,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.47690				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			12.21500	98.87539	12.21500	98.84301				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	100.78669			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	99.78466			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	100.67715			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			10.53000	92.03063	10.53000	92.00497			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			10.23000	119.41351	10.23000	119.38078			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			10.08000	109.47322	10.08000	109.44364			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			9.41000	114.29160	9.41000	114.26305			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	99.99987			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			12.04500	102.38870	12.04500	102.35616			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	100.53327			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.07354			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	100.77855			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	101.80249				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.06103				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.06925				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.16375				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	100.72054				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	100.71307				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	100.75252				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	100.59798				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	101.76308				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	102.71978				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	99.79546				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	104.45564	10.11000	104.42719				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	99.79546			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	101.26435			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	118.17959	2.76000	118.11944			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	104.44527			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	115.21432	3.14000	118.07475			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	102.26607	8.25000	102.24361			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	99.79546			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	99.79546			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	123.31876	3.10000	117.66212			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	123.11299	2.40000	117.46800			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	102.50177				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	101.30360				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	101.07978				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			8.61000	101.05039	8.61000	101.02713				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	101.42124				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	101.40186				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	100.90728				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	101.00389				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			8.66000	101.15486	8.66000	101.13143				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			8.66000	101.15486	8.66000	101.13143				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			8.71000	99.95716	8.71000	99.93388			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	101.80734			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	101.99761			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	101.02541			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	101.02541			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	97.32878	100.17539	105.11412			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	99.77950			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	100.52242			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	101.83294			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	100.28054			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	100.29818			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	102.71189	9.35000	102.68598			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	102.71189	9.35000	102.68598				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	100.28047				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	100.28123				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	100.45568				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	99.85411				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	100.44709				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	101.81994				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	101.81994				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	101.81994				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	101.81994				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	101.81994				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	101.91798			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	102.06967			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	102.19392			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	102.19392			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	102.19392			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	102.19392			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	102.07953			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			9.54500	102.36220	9.54500	102.33626			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	100.32373			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	101.34303			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	102.06185			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	100.29941			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	102.03991				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	102.02976				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	102.16285				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	100.36391				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	100.33707				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	102.37157				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	105.24382				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00009				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	101.50798				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	101.42771				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	101.53751				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	101.77855				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	101.77855				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	101.77855				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	101.77855				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	101.02859				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	100.76897				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	102.04667				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	101.78511				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	104.01721				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	101.64499				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	101.76465				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	101.51051				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	101.93346				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	101.64503				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	101.64503				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	101.54525				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	103.39966				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	103.39966				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	100.50527				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			11.15000	92.03161	11.15000	92.00447				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			11.67000	93.53653	11.67000	93.50770				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	101.47374				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	101.85604				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	100.49360				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	100.88207				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	100.83095				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	100.95241	8.80500	100.94099				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	101.62138				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	102.53777				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	101.69892				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	101.73036				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	101.85185			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	101.69140			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	102.36766			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	102.36766			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	102.36766			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	102.02867			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	101.42376			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	100.86697			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	101.47374			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	101.38648			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	100.79456				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	102.15953				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	101.48268				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	102.58702				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	102.11693				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	101.60816				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	101.79321				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	100.78663				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	100.49080				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	101.37655				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	101.43799				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	100.82914				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	100.26278				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	100.26278				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	100.16138				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	102.45849				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	100.28243				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	100.27326				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	100.76385				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	100.87643				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	101.47041				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	103.32241	10.55000	102.28877				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			10.33000	104.65576	10.33000	103.62388				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	101.56160				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	100.75426				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			12.47000	106.92416	12.47000	105.64562				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	100.78609				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			12.50000	105.40246	12.50000	105.36552				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			10.93000	104.78878	10.93000	104.75437				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	100.78609				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	100.82031				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	102.05465				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	101.53272				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	101.21663				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	101.03941				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	101.03429				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			9.83000	101.79989	9.83000	101.76733				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	101.31560				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	8.36196	100.00000	0.97889				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	38.49602	7.01000	39.07765				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	151.45391				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			8.78500	95.88833	8.78500	134.11185				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			8.40000	32.63749	8.40000	143.22604				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			8.40000	33.05119	8.40000	143.58908				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	90.46547				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	90.38395				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	101.32203			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	101.32203			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	101.82944			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	101.70554			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	101.72994			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	101.65282			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	100.88207			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	101.49767			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	101.03194			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	101.04266			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	100.32768			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	101.25611			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			9.16000	108.26930	9.16000	105.88734			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			9.14500	99.64487	9.14500	99.62052			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			10.44000	110.29425	10.44000	110.26358			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			8.51000	103.20637	8.51000	103.18288		17,020,000,000,000.00	2,000,000,000	580,000,000	
Total COJ06 SPOT								17,020,000,000,000.00	2,000,000,000	580,000,000	
Total For COJ06								17,020,000,000,000.00	2,000,000,000	580,000,000	
COJ07 On 23/03/2021 Spot Bond			10.03000	105.91033	10.03000	105.88216		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			10.46000	94.01353	10.46000	93.98735		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			11.13000	95.37852	11.13000	95.35030		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			11.13000	88.41978	11.13000	88.39362		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	100.40719		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	100.24836		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	100.14197		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	100.74737		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			11.35000	102.37867	11.35000	102.72497			0.00	0	29,000,000,000
Total CPV01 SPOT									0.00	0	29,000,000,000
Total For CPV01									0.00	0	29,000,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.16460	100.00000	10.49121			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	100.81697			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			8.42000	96.92741	8.42000	96.90570			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	100.16355			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	100.03266			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	100.24550			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	70.43785	100.00000	70.30668			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	99.99989			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	100.51164			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	70.41742	100.00000	67.97020			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	101.64945			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	102.15535			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	101.56374			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	101.87327			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	101.96437			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			7.39000	113.79812	7.39000	113.77543			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			8.68500	106.55348	8.68500	106.52846		18,869,899,500.00	2,172,700	4,054,572,700	
Total DV22 SPOT								18,869,899,500.00	2,172,700	4,054,572,700	
Total For DV22								18,869,899,500.00	2,172,700	4,054,572,700	
DV23 On 27/02/2023 Spot Bond			9.21000	107.48195	9.21000	107.45521		20,499,618,000.00	2,225,800	5,936,125,800	
Total DV23 SPOT								20,499,618,000.00	2,225,800	5,936,125,800	
Total For DV23								20,499,618,000.00	2,225,800	5,936,125,800	
DV24 On 18/02/2024 Spot Bond			9.32000	105.29975	9.32000	105.27325		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.86000	104.93829	9.86000	104.91039		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	99.93264		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	99.99999		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	100.38211		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	99.84650			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			8.33500	129.22830	8.33500	129.19915			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	102.56214			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	104.39238	0.10000	134.85314			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	121.96560	1.93000	121.90640			0.00	0	2,400,000,000
Total EL28 SPOT									0.00	0	2,400,000,000
Total For EL28									0.00	0	2,400,000,000
EL29 On 19/11/2029 Spot Bond			1.94000	109.53436	1.94000	109.48116			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.08500	108.67216	2.08500	108.61886			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	100.53642	2.09000	100.48715			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			9.93000	106.69749	9.93000	106.66893			0.00	0	48,000,000
Total EMM01 SPOT									0.00	0	48,000,000
Total For EMM01									0.00	0	48,000,000
EMM02 On 11/03/2021 Spot Bond			9.78000	107.18645	9.78000	107.15864			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			10.18000	100.19137	10.18000	100.16434			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			10.55000	90.54227	10.55000	94.23659			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			10.71000	101.25125	10.71000	101.19106			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	100.41629			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	99.93320			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	100.57151			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	100.29875			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	100.30102			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	99.72678	100.00000	99.45504			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	79.86871	100.00000	79.69432			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	76.70749	100.00000	76.55190			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	84.88372	100.00000	84.68677			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	92.17172	100.00000	91.93955			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	128.64561	3.00000	128.57945			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			11.57000	107.00082	11.57000	106.96758			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	105.40314			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	100.96953			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	101.75949			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			10.19500	96.65738	10.19500	96.63113			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	101.39676			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	100.16795			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	100.47909				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	100.44225				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	100.34634				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	100.48756				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	100.38018				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	100.41103				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	100.42245				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	100.32147				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	100.33504				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	100.31875				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	100.33007				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			6.97000	103.04174	6.97000	103.02246				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			7.95500	105.50414	7.95500	105.48164			39,792,615,552,000.00	5,002,214,400	10,510,200,000
Total ES18 SPOT									19,792,615,552,000.00	5,002,214,400	10,510,200,000
Total For ES18									19,792,615,552,000.00	5,002,214,400	10,510,200,000
ES23 On 25/01/2023 Spot Bond			8.74000	111.25961	8.74000	111.23332			749,998,628,000.00	85,812,200	8,753,073,700
Total ES23 SPOT									749,998,628,000.00	85,812,200	8,753,073,700
Total For ES23									749,998,628,000.00	85,812,200	8,753,073,700
ES26 On 02/04/2026 Spot Bond			8.99000	93.26693	8.99000	93.24453			62,967,391,208,000.00	7,004,159,200	10,729,400,000
Total ES26 SPOT									12,967,391,208,000.00	7,004,159,200	10,729,400,000
Total For ES26									12,967,391,208,000.00	7,004,159,200	10,729,400,000
ES33 On 15/09/2033 Spot Bond			9.71500	82.61797	9.76000	82.26721			6,955,473,680,000.00	715,952,000	117,445,000,000
Total ES33 SPOT									6,955,473,680,000.00	715,952,000	117,445,000,000
Total For ES33									6,955,473,680,000.00	715,952,000	117,445,000,000
ES42 On 25/04/2042 Spot Bond			9.99000	87.11912	9.99000	87.09593			6,993,000,000,000.00	700,000,000	8,500,000,000
Total ES42 SPOT									6,993,000,000,000.00	700,000,000	8,500,000,000
Total For ES42									6,993,000,000,000.00	700,000,000	8,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.43326			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	100.44732			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	100.28707			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.05787			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	101.50877			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	100.21947			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	101.09099			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	101.58099				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	11.26506	100.00000	11.23777				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	10.96286	100.00000	10.93630				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	101.57731				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	101.64275				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	101.77357				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	101.90435				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			6.81000	102.64240	6.81000	102.62359				0.00	0	850,000,000
Total FRB03 SPOT										0.00	0	850,000,000
Total For FRB03										0.00	0	850,000,000
FRB05 On 21/12/2018 Spot Bond			9.61500	99.96909	9.61500	99.94330				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	99.98348				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	99.98341				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	100.95888				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	103.34255			0.00	4,200,000,000	16,950,000,000
Total FRB11 SPOT									0.00	4,200,000,000	16,950,000,000
Total For FRB11									0.00	4,200,000,000	16,950,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.15346			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	100.15609			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			10.53000	96.65235	10.53000	97.61214			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			11.41500	107.65332	11.41500	107.62049			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	100.41582			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.16000	128.76294	2.16000	129.30758			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			2.08000	129.36555	2.08000	270.75520			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			2.19000	103.55604	2.19000	109.80780			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	101.89810	2.48000	155.38936			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	118.35738	2.28000	209.75043			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			7.82000	109.86929	7.82000	109.84638			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			7.90700	61.09950	7.90700	60.42528			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			9.47500	39.06346	9.47500	38.15332			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	37.78850	9.71000	36.58920			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	60.45664	100.00000	60.34194			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	100.43962			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	100.42766			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	100.42766			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	100.05368			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	100.42055			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	102.05079			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	102.34044			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	101.76314			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	101.94459			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	102.27283			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	100.42127	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	100.42127	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	102.30599			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	101.83092			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	101.74083			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	102.09438			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	101.79949			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	100.33844	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	101.91887				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	102.38535				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	102.31219				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	16.58447	100.09221	16.54426				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	101.62557				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	113.44870				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	102.04166				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	102.29390				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	100.39397				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	105.86177			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	101.90024			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	101.92240			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	101.74760			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	101.70521			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	102.25992			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	99.96615			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	99.94911			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	101.67378			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	55.60413	13.22500	55.58447			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	101.57316			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	101.57526			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	102.47115			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	101.65072			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			3.43500	94.66937	3.43500	97.68528			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	101.72617			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	101.72617			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	102.26332			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	101.47374			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	99.72787			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	99.32450			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	101.62138			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	101.58155			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	100.74629			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	101.86652			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	100.48569			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	100.73833			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	100.88064			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	102.15535			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	101.68844			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	102.15326			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	101.56268			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	100.36685			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	101.70521			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	101.70521			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	101.64334			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	101.34618			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	101.42410			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	101.17144			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	101.17144			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	101.36109			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	101.15728			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	101.15230			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	101.13917			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	101.14243			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	101.12985			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.02187			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	101.12985			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.01754			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	100.74132			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	102.56350	8.75000	100.70812			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	100.30736			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	101.10793			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	101.90683			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	101.89581			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	99.97873			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	101.61934			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	100.89596			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			3.40000	118.63639	3.40000	118.85922			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	101.93120			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	101.95111			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			3.38000	109.09892	3.38000	119.01987			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	99.54656	1.63000	124.41110			0.00	0	0
Total FRC70 SPOT									0.00	0	0
Total For FRC70									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.40000	106.28523	3.40000	118.85922			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	102.96168	2.61000	124.02849			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	103.80947	2.68000	128.92462			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.00921			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	96.51043			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	102.57471			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	102.62064			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	101.67454			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	101.91797				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	104.89380				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	102.24532				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	102.16129				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	101.75340				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	102.39098				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	101.75131				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	104.24506				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	92.69475				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	99.86187				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	10.15620	100.00000	10.13159				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	21.43435	100.00000	21.38242			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	146.15355	4.75000	146.07160			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	101.29912			0.00	0	0
Total FRJ14 SPOT									0.00	0	0
Total For FRJ14									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.64874			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	102.83056			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	102.67153			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	102.29508			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	101.63864			0.00	200,000,000	0
Total FRJ19 SPOT									0.00	200,000,000	0
Total For FRJ19									0.00	200,000,000	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41167			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	101.51186			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	95.97809			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	99.33899	2.44000	130.57911			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	100.91631				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	101.36050	10.38000	101.21793				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	101.36050	10.38000	101.21793				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	100.60914				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	100.84083				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	97.30034	2.58000	105.44078				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	200.84636	2.59000	200.46977				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	106.19165	2.55000	106.00888				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	101.08805				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	199.97870	2.62000	199.59847				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	100.93366				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			2.29000	108.49092	2.29000	108.77378			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			2.59000	124.39394	2.59000	260.33190			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			2.09000	129.26581	2.09000	270.54607			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			2.81000	122.32001	2.81000	255.98398			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.53000	102.50562	2.53000	126.08369			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	100.84032			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.06000	130.51458	2.06000	126.46190			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.03405			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	101.29853			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	100.72575			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	105.62841	2.42000	105.57564			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	16.85132	104.97509	16.80869			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	19.13408	101.07593	19.08727				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	12.20451	100.44759	12.17482				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	101.47947				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	20.70832	100.76967	20.65781				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	113.73552	2.11000	113.67974				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			2.15000	99.29722	2.15000	110.22451				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	98.44688				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			2.18000	99.01593	2.18000	109.91181				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	100.27583				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			2.29000	127.29020	2.29000	337.53390				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	101.13805				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	100.68331				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	100.64558				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	100.61416				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	100.27107				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	100.13366				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	101.27370				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			5.85000	102.88139	5.85000	102.86513				0.00	0	1,610,000,000
Total FRX14 SPOT										0.00	0	1,610,000,000
Total For FRX14										0.00	0	1,610,000,000
FRX15 On 14/03/2015 Spot Bond			6.82000	103.48187	6.82000	103.46301				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			7.69000	102.50547	7.69000	102.48445				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			8.14500	102.98809	8.14500	102.96575				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			8.32500	108.64432	8.32500	108.62011				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			8.87500	101.15354	8.87500	101.12967			0.00	0	926,100,000
Total FRX19 SPOT									0.00	0	926,100,000
Total For FRX19									0.00	0	926,100,000
FRX20 On 01/10/2020 Spot Bond			9.06000	100.18543	9.06000	100.16118			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	90.98248	9.67000	90.86582			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			9.79000	106.21143	9.79000	106.18355			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			10.06000	97.29603	10.06000	97.85968			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			10.33000	96.29156	10.33000	96.26477			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			10.62000	77.56741	10.62000	77.54548			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	101.43104			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	101.48643			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	101.50857			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	101.56388			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	101.65241			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	101.71881			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	102.00644			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	100.33967			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	100.35752			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	100.37361			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	100.37742			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	100.38817			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	100.40432			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	100.41778			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	100.47690			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	101.48620			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	101.23240			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			9.49500	101.50639	9.49500	101.48066			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	100.50747			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	99.80325			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	99.13653			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	100.76164			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	100.77817			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	100.81011			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	100.84973			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	100.90470				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00003				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	101.33368				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.08427				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	101.19595				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	101.34133				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	99.96253				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	100.40187				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	100.25182				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	100.16090			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	101.63397			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	101.09916			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	101.40497			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	99.92487			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	100.75173			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	100.76181			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	100.67341			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	100.45912			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	100.97795			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			8.18623	101.82363	8.18623	99.01379			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	101.02361			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			8.53886	101.86908	8.53886	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	101.08229			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			8.98900	101.93091	8.98900	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	101.15397			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
HMS1G 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	101.10394			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	101.22638			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	101.27108			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	100.45059			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	103.05917	9.89000	103.03169			0.00	0	1,000,000
Total HPF05 SPOT									0.00	0	1,000,000
Total For HPF05									0.00	0	1,000,000
HWAY2 On 31/07/2020 Spot Bond			8.42500	109.73341	8.42500	109.70840			0.00	0	6,142,800,000
Total HWAY20 SPOT									0.00	0	6,142,800,000
Total For HWAY20									0.00	0	6,142,800,000
HWAY2 On 07/12/2023 Spot Bond			1.88000	131.37966	1.88000	274.97808			0.00	0	24,700,000,000
Total HWAY23 SPOT									0.00	0	24,700,000,000
Total For HWAY23									0.00	0	24,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.88000	134.36836	1.88000	281.23345		5,264,000,000,000.00	2,800,000,000	8,067,000,000	
Total HWAY24 SPOT								5,264,000,000,000.00	2,800,000,000	8,067,000,000	
Total For HWAY24								5,264,000,000,000.00	2,800,000,000	8,067,000,000	
HWAY3 On 31/07/2034 Spot Bond			9.72500	99.13662	9.72500	99.11062			0.00	0	24,173,600,000
Total HWAY34 SPOT									0.00	0	24,173,600,000
Total For HWAY34									0.00	0	24,173,600,000
HWAY3 On 31/07/2035 Spot Bond			9.65000	99.71987	9.65000	99.69391			0.00	0	4,000,000,000
Total HWAY35 SPOT									0.00	0	4,000,000,000
Total For HWAY35									0.00	0	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	61.56389	100.00000	61.41475			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	15.98279	100.00000	15.94407			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF03 On 09/10/2014 Spot Bond			100.00000	92.15769	100.00000	91.85353			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	42.83844	100.00000	42.73352			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	21.86676	100.00000	21.81321			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	14.12312	100.00000	14.08891			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	65.27764	100.00000	65.11599			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			1.58000	116.63793	1.54000	117.02743		7,873,298,000,000.00	4,983,100,000	60,984,221,400	
Total I2025 SPOT								7,873,298,000,000.00	4,983,100,000	60,984,221,400	
Total For I2025								7,873,298,000,000.00	4,983,100,000	60,984,221,400	
I2038 On 31/01/2038 Spot Bond			1.82000	121.33616	1.82000	121.27753		8,027,128,746,000.00	4,410,510,300	49,039,568,200	
Total I2038 SPOT								8,027,128,746,000.00	4,410,510,300	49,039,568,200	
Total For I2038								8,027,128,746,000.00	4,410,510,300	49,039,568,200	
I2046 On 31/03/2046 Spot Bond			1.92000	119.81802	1.92000	119.75986		3,662,784,000,000.00	1,907,700,000	71,255,100,000	
Total I2046 SPOT								3,662,784,000,000.00	1,907,700,000	71,255,100,000	
Total For I2046								3,662,784,000,000.00	1,907,700,000	71,255,100,000	
I2050 On 31/12/2050 Spot Bond			2.00000	126.77754	2.00000	126.71565		7,943,000,000,000.00	3,971,500,000	30,080,167,300	
Total I2050 SPOT								7,943,000,000,000.00	3,971,500,000	30,080,167,300	
Total For I2050								7,943,000,000,000.00	3,971,500,000	30,080,167,300	
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			7.71000	104.40879	7.71000	104.38734			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	100.56748			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	101.77281			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			8.21000	104.31918	8.21000	104.29637			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			8.39500	107.39359	8.39500	107.36959			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	100.39967			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	117.32976	4.60000	117.26427			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			8.03000	103.01291	8.03000	102.99051			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	100.65019			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	100.68808			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	102.36029	1.45000	127.73514			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.13000	105.33673	2.13000	129.57309			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	101.69023			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	102.59386			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			8.51500	102.43039	8.51500	102.40705			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	100.29353			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	101.47883			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	100.47537			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			9.04500	99.93838	9.04500	99.91409			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			9.52500	93.21508	9.52500	93.19112			0.00	0	6,400,000
Total IBL46 SPOT									0.00	0	6,400,000
Total For IBL46									0.00	0	6,400,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.23933			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			8.59500	97.34216	8.59500	97.31978			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			9.57500	101.05120	9.57500	101.00051			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	100.73781			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	100.75954			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			7.97000	101.19738	7.97000	101.17554			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			8.82500	100.45882	8.82500	100.43485			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	100.84070			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	100.49880			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			8.16500	103.57256	8.16500	103.54967			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			8.78500	104.45646	8.78500	104.43164			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			9.96000	104.97865	9.96000	104.95046			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	101.31090			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	100.84928			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	0.00426	100.00000	0.00425			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	100.87966			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	100.91886			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			9.18000	97.11548	9.18000	97.09167			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	100.70412	5.00000	100.69053			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	100.70412	5.00000	100.69053			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	101.78932	5.00000	101.77543			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	100.70412	5.00000	100.69053			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	100.95158	4.00000	100.94071			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	102.34574			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	102.26602			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	101.67027			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	107.76973	9.20000	107.74324			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	101.52115			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	101.52115			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	100.47915			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	7.22278	100.00000	7.20528			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	100.85826			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	100.55443			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	100.43144			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			9.71000	101.49518	9.71000	101.46904			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.18018			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	99.91412			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	100.21368			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.12692	100.00000	9.10481			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	99.45504	100.00000	99.18478			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	98.63862	100.00000	98.38040				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	92.40506	100.00000	92.17172				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	81.18000	100.00000	99.72678				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	95.95836	100.00000	95.71041				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	94.25498	100.00000	94.01576				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	96.12403	100.00000	96.80156				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	92.53842	100.00000	91.86296				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	88.00857	100.00000	87.39740				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	83.99483	100.00000	83.41952				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	98.36065	100.00000	97.56097				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	94.41861	100.00000	93.69231				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	89.55883	100.00000	88.90511				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	85.31884	100.00000	84.70504				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	97.13453	5.90000	99.90311				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	99.77421	5.90000	99.67775				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	99.66170	5.90000	99.56546				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	99.54183	6.00000	99.44420				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	99.31432	6.00000	99.21714				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	99.07279	6.10000	98.97446				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	98.95809	6.10000	98.86000				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	98.72950	6.10000	98.63185				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	101.72125				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			11.21606	103.55026	11.21606	103.07073				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			11.21606	101.84268	11.21606	101.91541				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	101.76003				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	99.97319				0.00	4,600,000,000	2,300,000,000
Total ING135 SPOT										0.00	4,600,000,000	2,300,000,000
Total For ING135										0.00	4,600,000,000	2,300,000,000
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.72466				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	101.19553	6.50000	101.17785				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	101.77855				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	101.33009				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	97.44310				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	101.60261				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	100.94589				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	101.61477				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	101.15640				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	102.76857				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	101.30675				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	101.29626				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	99.93319				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	100.84118				0.00	800,000,000	400,000,000
Total ING239 SPOT										0.00	800,000,000	400,000,000
Total For ING239										0.00	800,000,000	400,000,000
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.52757				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	100.41067				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	100.36839				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	100.36413				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	100.13451				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	101.29863				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	100.87915				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	100.48288				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	100.14466			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	101.72382			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	100.20553			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	100.54082			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	97.32041			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	97.85523	100.00000	97.59358			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	92.40506	100.00000	92.17172			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	93.83033	100.00000	93.58974			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	101.09658			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	101.11937			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	101.13460			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			8.72000	101.57185	8.72000	101.54816			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	100.84115				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			9.73000	98.73663	9.73000	98.71114				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	101.84919				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			8.99500	104.13941	8.99500	104.11452				0.00	0	2,700,000
Total IPL6 SPOT										0.00	0	2,700,000
Total For IPL6										0.00	0	2,700,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.24724				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	101.23209				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	100.71545				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	100.34663				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	101.79200				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			8.89000	106.51747	8.89000	106.49202				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	103.69829				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.06527				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			3.22000	97.82419	3.22000	120.31415			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	136.20323	3.66000	135.84090			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	101.53130			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	101.33209			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	101.22044			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	99.93559			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	101.65991			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			3.54000	96.15156	3.54000	96.73416			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			3.54000	96.07140	3.54000	102.34767			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	99.95466			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	100.62417			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	99.91412			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			10.61500	111.23288	10.61500	111.20162			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	101.04102			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	136.20323	3.66000	135.84090			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IV424U	On	12/06/2014	Spot Bond			100.00000	99.45504	100.00000	99.18479			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	95.46749	100.00000	95.22207			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	92.40506	100.00000	99.20000			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	96.07042	100.00000	95.34262			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	91.19728	100.00000	90.54119			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	82.85204	100.00000	82.29223			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	96.77420	100.00000	97.44000			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	87.00000	100.00000	86.48521			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	100.22028			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	100.94268			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	100.29426			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	99.96768	5.90000	99.87085			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	99.62960	5.90000	99.53342			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	99.50927	6.00000	99.41170			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	99.39546	6.00000	99.29811			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	99.03999	6.10000	98.94173			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	98.58310	6.10000	98.48575			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	100.59855			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	100.82943			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	101.23909			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	101.24391			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	100.53679				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	100.37209				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	100.38565				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	100.13916				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	101.11946				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	101.12708				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	101.14232				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	101.07373				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	100.97143				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	100.82342				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	101.65026				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	100.48887				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	100.25625				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	100.25361				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	101.37308				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	101.07435				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	100.89299				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	100.73446				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	100.15087				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	58.12475	100.00000	57.98394				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	100.83362				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	61.22072	100.00000	61.07078				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	101.62716				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	22.01392	100.00000	21.96059				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	101.17085				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	84.98845	100.00000	84.79263				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	83.60104	100.00000	83.41443				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	60.12149	100.00000	59.97425				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	68.72872	100.00000	68.59833				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	59.57054	100.00000	59.42624				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	65.28584	100.00000	65.12769				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	84.40367	100.00000	84.14634				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	102.16422				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	100.94273				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			8.78000	138.22328	8.78000	138.19100				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	101.84141				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	101.57244				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	100.24128				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	100.24879				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	100.80610				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			9.09500	98.60289	9.09500	98.57867				0.00	0	1,441,300,000
Total LGL02 SPOT										0.00	0	1,441,300,000
Total For LGL02										0.00	0	1,441,300,000
LGL03 On 03/04/2018 Spot Bond			9.24500	70.84213	9.24500	96.31353				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			9.67500	100.58059	9.67500	100.55434				0.00	0	32,000,000
Total LGL04 SPOT										0.00	0	32,000,000
Total For LGL04										0.00	0	32,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.88701				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			10.71000	99.90053	10.71000	99.87191				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	99.87623				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	100.32159				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	100.34282				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	100.36823			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	100.94922			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	100.00000			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	100.00000			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	98.74862			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	97.81216			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	99.19502			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	98.73624			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	80.21978	100.00000	80.04386		580,000,000,000,000.00	25,800,000,000	25,800,000,000	
Total MAQ055 SPOT								580,000,000,000,000.00	25,800,000,000	25,800,000,000	
Total For MAQ055								580,000,000,000,000.00	25,800,000,000	25,800,000,000	
MAQ08 On 11/12/2014 Spot Bond			100.00000	70.50954	100.00000	70.37577		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	84.98845	100.00000	84.79263		0.00	0	0	
Total MAQ09U SPOT								0.00	0	0	
Total For MAQ09U								0.00	0	0	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.70081		0.00	0	0	
Total MAQ0A1 SPOT								0.00	0	0	
Total For MAQ0A1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ12 On 12/12/2014 Spot Bond			100.00000	63.69029	100.00000	63.53600			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	86.71329	100.00000	86.11111			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	66.66667			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	97.59358	100.00000	97.33333			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	96.30607	100.00000	96.05263		850,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total MAQ24U SPOT								50,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total For MAQ24U								50,000,000,000,000.00	18,500,000,000	18,500,000,000	
MAQ25 On 09/07/2014 Spot Bond			100.00000	92.63959	100.00000	100.00000			0.00	0	0
Total MAQ25U SPOT									0.00	0	0
Total For MAQ25U									0.00	0	0
MAQNC On 28/03/2017 Spot Bond			100.00000	9.85792	100.00000	9.81123			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.29157			0.00	0	0
Total MBF027 SPOT									0.00	0	0
Total For MBF027									0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.01727			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	101.88055			0.00	200,000,000	100,000,000
Total MBF029 SPOT									0.00	200,000,000	100,000,000
Total For MBF029									0.00	200,000,000	100,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.35214			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	101.64528			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0

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 10/09/2014 Spot Bond				100.00000	0.00000	99.98420			0.00	0	0
Total MBF034 SPOT									0.00	0	0
Total For MBF034									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.27210			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.47780			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	100.60300			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	100.94210			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	100.93696			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	80.04386	100.00000	79.86871			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	58.44147	100.00000	58.29989			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	25.46241	100.00000	25.40073			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	62.16408	100.00000	62.01349			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			8.96500	101.60746	8.96500	101.58311			0.00	0	139,300,000
Total MBSA01 SPOT									0.00	0	139,300,000
Total For MBSA01									0.00	0	139,300,000
MBSA0 On 15/04/2019 Spot Bond			8.85500	101.53573	8.85500	101.51169			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	99.91884				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	99.92483				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.04316				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	101.08067				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	101.08838				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	101.12693				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	102.77722				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	102.91923				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			8.33000	102.06718	8.33000	102.04443				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			9.03500	105.13404	9.03500	105.10838				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			9.85500	105.11273	9.85500	105.08480				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			6.50500	101.24021	6.50500	101.22241				0.00	0	100,000,000
Total MET01 SPOT										0.00	0	100,000,000
Total For MET01										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
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.49747				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.55282				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			9.87500	103.75291	9.87500	103.67144				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			7.72500	102.90571	7.72500	102.88452				0.00	0	4,991,100,000
Total MGL01 SPOT										0.00	0	4,991,100,000
Total For MGL01										0.00	0	4,991,100,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.20473				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			9.25500	99.03738	9.25500	99.01291				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	99.84960				0.00	12,500,000,000	5,000,000,000
Total MMIG01 SPOT										0.00	12,500,000,000	5,000,000,000
Total For MMIG01										0.00	12,500,000,000	5,000,000,000
MMIG0 On 17/03/2026 Spot Bond			9.73000	104.61260	9.73000	103.90142				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	13.42177	100.00000	10.71141				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	100.19663				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			8.95500	99.02376	8.95500	99.00005				0.00	0	129,500,000
Total MQB02 SPOT										0.00	0	129,500,000
Total For MQB02										0.00	0	129,500,000
MTN02 On 13/07/2014 Spot Bond			5.99000	104.52892	5.99000	104.51185				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On 13/07/2015 Spot Bond			7.81000	105.40498	7.81000	105.38267			0.00	0	90,000,000
Total MTN03 SPOT									0.00	0	90,000,000
Total For MTN03									0.00	0	90,000,000
MTN04 On 13/07/2017 Spot Bond			8.89500	107.39994	8.89500	107.37412			0.00	0	526,800,000
Total MTN04 SPOT									0.00	0	526,800,000
Total For MTN04									0.00	0	526,800,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.28811	100.89771	6.27276			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	6.37202	100.61875	6.35649			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	100.49801			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	100.50500			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	100.50835			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	100.55069			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.59981			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.40336	100.00000	0.40238			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.40336	100.00000	0.40238			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			9.32500	94.35502	9.32500	94.33166			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			7.66000	101.13881	7.66000	101.11782			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			9.39500	98.04531	9.39500	98.02085			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	101.00645			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			9.18000	103.08213	9.18000	103.05699			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	100.44270			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			9.66000	102.60262	9.66000	102.57632			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	101.70861			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	100.53246			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.41339				0.00	0	3,000,000,000
Total NBK15B SPOT										0.00	0	3,000,000,000
Total For NBK15B										0.00	0	3,000,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.81246				0.00	0	1,000,000,000
Total NBK16B SPOT										0.00	0	1,000,000,000
Total For NBK16B										0.00	0	1,000,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.38454				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	101.39817				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			7.41000	106.19245	7.41000	106.17145				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	103.45279				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			8.86500	113.26236	8.86500	113.23566				0.00	0	448,600,000
Total NBK3A SPOT										0.00	0	448,600,000
Total For NBK3A										0.00	0	448,600,000
NBK4 On 28/10/2024 Spot Bond			10.95500	33.97931	10.95500	33.93096				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			7.81000	102.87968	7.81000	102.85814				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	100.99098				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.04296				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			8.16000	103.94325	8.16000	103.92067				0.00	0	447,700,000
Total NBK9A SPOT										0.00	0	447,700,000
Total For NBK9A										0.00	0	447,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.47634			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN43 SPOT									0.00	0	0
Total For NCLN43									0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN44 SPOT									0.00	0	0
Total For NCLN44									0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN45 SPOT									0.00	0	0
Total For NCLN45									0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN46 SPOT									0.00	0	0
Total For NCLN46									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.13129			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	102.67932			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	101.33813			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	101.17106			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	100.14672			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.03988			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	100.13859			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0

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 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.91626			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	100.99557			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	100.84005			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	101.23362			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	86.28049			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	101.51847			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	100.52805			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	101.62474			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	101.53620			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	101.25700			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	101.48194			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.39698				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.39594				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	100.76056				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	101.62138				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			10.12500	106.62682	10.12500	105.58675				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	101.61090				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			10.16000	105.31752	10.16000	104.35232				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	101.62138				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	101.44943				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	100.05740				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			8.66000	104.62107	8.66000	104.59697				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	101.03671				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.17956			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.24500	104.43738	10.24500	103.24358			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	101.30042			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	101.07031			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			12.34500	109.87917	12.34500	109.84341			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	110.16790			0.00	40,000,000,000	10,000,000,000
Total NEDH1B SPOT									0.00	40,000,000,000	10,000,000,000
Total For NEDH1B									0.00	40,000,000,000	10,000,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.04761			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			2.10000	164.39381	2.10000	164.31319			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			8.92500	105.49132	8.92500	105.46588			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	99.98367			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	99.91378			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			9.55500	104.36622	9.55500	104.35771			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0

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 22/05/2016 Spot Bond				100.00000	0.00000	100.34929				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.57049				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	100.32988				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	100.34206				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	100.33478				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			9.75500	104.35606	9.75500	105.23364				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	100.34212				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	100.34935				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	100.34449				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			9.95500	104.34605	9.95500	104.32915				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	100.35914				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	100.35420				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.35663				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.44607				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	100.41662				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	100.36391				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			8.72500	113.15469	8.72500	113.12828				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			9.13000	119.35450	9.13000	119.32555				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			1.99500	170.42105	1.99500	170.33797				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			9.50000	121.71962	9.50000	121.68875				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	100.87653				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	100.78128				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	101.53303				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	101.55215				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.25176				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.26049				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	100.27904				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	100.23097				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	16.12657	100.00000	16.08750				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	41.89420	100.00000	41.79160				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			6.94000	103.62161	6.94000	103.60229				0.00	0	106,200,000
Total OML01 SPOT										0.00	0	106,200,000
Total For OML01										0.00	0	106,200,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.82511	100.00000	14.78920				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	64.95755	100.00000	64.79846				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	100.49101				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	100.77624				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.05418				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.05510				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	100.14597				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	101.91858				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	101.66256				0.00	0	1,000,000,000
Total PPC002 SPOT										0.00	0	1,000,000,000
Total For PPC002										0.00	0	1,000,000,000
PR2A1F On 15/06/2014 Spot Bond				100.00000	0.00000	101.61896				0.00	0	0
Total PR2A1F SPOT										0.00	0	0
Total For PR2A1F										0.00	0	0
PR2A1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.44640				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	101.42240				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	101.64421				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	101.50095				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	101.45077				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	101.73153				0.00	0	0
Total PR2C1F SPOT										0.00	0	0
Total For PR2C1F										0.00	0	0

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 15/06/2014 Spot Bond				100.00000	0.00000	101.56640				0.00	0	0
Total PR2C1G SPOT										0.00	0	0
Total For PR2C1G										0.00	0	0
PR2C1 On 15/06/2036 Spot Bond				100.00000	0.00000	101.50313				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	101.82802				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	101.64275				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	101.56422				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	100.76797				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	100.79020				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	100.80020				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	100.82243				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	100.91792				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	100.94011				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	100.86269				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009 On 15/09/2014 Spot Bond			6.71000	104.87978	6.71000	104.86084			0.00	0	0
Total R009 SPOT									0.00	0	0
Total For R009									0.00	0	0
R009P On 15/09/2014 Spot Bond			6.36000	98.33790	6.36000	98.32105			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			8.20000	39.58936	8.20000	39.58062			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			6.67000	111.31111	6.71000	111.24054		227,789,666,289,000.00	483,926,486,700	306,359,559,700	
Total R157 SPOT								27,789,666,289,000.00	483,926,486,700	306,359,559,700	
Total For R157								27,789,666,289,000.00	483,926,486,700	306,359,559,700	
R158 On 15/09/2015 Spot Bond			6.71000	111.26049	6.71000	111.24054		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			6.61000	92.11130	6.61000	92.09502		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			6.71000	117.20634	6.71000	117.18531		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			6.54000	86.44432	6.54000	86.42921		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			8.33000	121.60789	8.38000	121.15348		827,818,634,530,000.00	1,059,762,141,000	796,235,349,900	
Total R186 SPOT								27,818,634,530,000.00	059,762,141,000	796,235,349,900	
Total For R186								27,818,634,530,000.00	059,762,141,000	796,235,349,900	
R187P On 21/12/2026 Spot Bond			8.12000	36.88585	8.12000	36.87779		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			8.04000	34.41997	8.04000	34.41252		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	281.91294	1.59000	281.77862		17,318,728,698,000.00	10,892,282,200	28,975,108,400	
Total R197 SPOT								17,318,728,698,000.00	10,892,282,200	28,975,108,400	
Total For R197								17,318,728,698,000.00	10,892,282,200	28,975,108,400	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			5.95000	105.54738	5.99000	105.50938			54,740,000,000,000.00	9,200,000,000	69,893,318,300
Total R201 SPOT												54,740,000,000,000.00	9,200,000,000	69,893,318,300
Total For R201												54,740,000,000,000.00	9,200,000,000	69,893,318,300
R202	On	07/12/2033	Spot Bond			1.79000	226.05397	1.79000	225.94502			37,804,937,114,000.00	21,120,076,600	158,388,217,100
Total R202 SPOT												37,804,937,114,000.00	21,120,076,600	158,388,217,100
Total For R202												37,804,937,114,000.00	21,120,076,600	158,388,217,100
R2023	On	28/02/2023	Spot Bond			8.21500	99.27297	8.26000	98.98027			620,003,886,969,500.00	440,657,807,300	608,492,199,900
Total R2023 SPOT												620,003,886,969,500.00	440,657,807,300	608,492,199,900
Total For R2023												620,003,886,969,500.00	440,657,807,300	608,492,199,900
R203	On	15/09/2017	Spot Bond			7.35500	104.48731	7.39500	104.35070			545,874,317,327,000.00	346,141,987,400	615,281,077,400
Total R203 SPOT												545,874,317,327,000.00	346,141,987,400	615,281,077,400
Total For R203												545,874,317,327,000.00	346,141,987,400	615,281,077,400
R2030	On	31/01/2030	Spot Bond			8.88500	95.45192	8.88500	95.42900			935,419,550,000,000.00	217,830,000,000	428,628,247,200
Total R2030 SPOT												935,419,550,000,000.00	217,830,000,000	428,628,247,200
Total For R2030												935,419,550,000,000.00	217,830,000,000	428,628,247,200
R2037	On	31/01/2037	Spot Bond			9.14500	96.91153	9.14500	96.88759			919,160,462,097,000.00	100,509,618,600	227,898,118,600
Total R2037 SPOT												919,160,462,097,000.00	100,509,618,600	227,898,118,600
Total For R2037												919,160,462,097,000.00	100,509,618,600	227,898,118,600
R204	On	21/12/2018	Spot Bond			7.58500	105.32032	7.61500	105.18447			224,549,576,296,500.00	161,443,582,900	432,964,572,700
Total R204 SPOT												224,549,576,296,500.00	161,443,582,900	432,964,572,700
Total For R204												224,549,576,296,500.00	161,443,582,900	432,964,572,700
R2048	On	28/02/2048	Spot Bond			9.24000	97.34993	9.24000	97.32603			861,952,467,684,000.00	93,284,899,100	398,765,186,100
Total R2048 SPOT												861,952,467,684,000.00	93,284,899,100	398,765,186,100
Total For R2048												861,952,467,684,000.00	93,284,899,100	398,765,186,100
R207	On	15/01/2020	Spot Bond			7.83500	100.30303	7.87500	100.10620			421,529,509,563,500.00	309,065,668,100	538,984,268,100
Total R207 SPOT												421,529,509,563,500.00	309,065,668,100	538,984,268,100
Total For R207												421,529,509,563,500.00	309,065,668,100	538,984,268,100
R208	On	31/03/2021	Spot Bond			7.98500	94.90463	8.03000	94.66098			011,615,774,251,500.00	251,924,329,900	992,733,715,900
Total R208 SPOT												011,615,774,251,500.00	251,924,329,900	992,733,715,900
Total For R208												011,615,774,251,500.00	251,924,329,900	992,733,715,900
R209	On	31/03/2036	Spot Bond			9.03500	74.85921	9.08000	74.50574			967,190,854,479,500.00	217,730,033,700	744,789,604,400
Total R209 SPOT												967,190,854,479,500.00	217,730,033,700	744,789,604,400
Total For R209												967,190,854,479,500.00	217,730,033,700	744,789,604,400
R210	On	31/03/2028	Spot Bond			1.76000	169.32512	1.76000	169.24366			67,855,864,560,000.00	38,554,468,500	30,218,812,100
Total R210 SPOT												67,855,864,560,000.00	38,554,468,500	30,218,812,100
Total For R210												67,855,864,560,000.00	38,554,468,500	30,218,812,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.68000	130.56531	0.75000	130.27390			3,002,552,512,000.00	4,415,518,400	73,709,018,400
Total R211 SPOT												3,002,552,512,000.00	4,415,518,400	73,709,018,400
Total For R211												3,002,552,512,000.00	4,415,518,400	73,709,018,400
R212	On	31/01/2022	Spot Bond			1.57000	134.96658	1.56000	134.99492			64,101,628,282,000.00	40,829,062,600	75,469,562,600
Total R212 SPOT												64,101,628,282,000.00	40,829,062,600	75,469,562,600
Total For R212												64,101,628,282,000.00	40,829,062,600	75,469,562,600
R213	On	28/02/2031	Spot Bond			8.87500	85.73966	8.91000	85.45401			215,769,322,587,500.00	475,016,261,700	401,515,383,700
Total R213 SPOT												215,769,322,587,500.00	475,016,261,700	401,515,383,700
Total For R213												215,769,322,587,500.00	475,016,261,700	401,515,383,700
R214	On	28/02/2041	Spot Bond			9.19500	75.12681	9.19500	75.10845			138,179,848,589,500.00	558,801,506,100	729,060,906,100
Total R214 SPOT												138,179,848,589,500.00	558,801,506,100	729,060,906,100
Total For R214												138,179,848,589,500.00	558,801,506,100	729,060,906,100
R226C	On	15/09/2014	Spot Bond			5.96000	98.44081	5.96000	98.42498			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			6.77000	95.04315	6.77000	95.02596			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			6.61000	92.11130	6.61000	92.09502			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			6.53000	89.28630	6.53000	89.27071			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			6.54000	86.44432	6.54000	86.42921			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			6.04500	99.81815	6.04500	99.80165			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			5.99500	96.91658	5.99500	96.90085			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			6.68000	93.45461	6.68000	93.43774			0.00	0	0
Total R327C SPOT												0.00	0	0
Total For R327C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C On 21/12/2015 Spot Bond			6.55000	90.60841	6.55000	90.59237			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.53000	87.76959	6.53000	87.75410			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			6.59000	84.86968	6.59000	84.85456			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			7.37000	80.30721	7.37000	80.29125			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			7.42000	77.32134	7.42000	77.30586			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			7.62000	73.97841	7.62000	73.96321			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			7.60000	71.32551	7.60000	71.31089			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			7.58000	68.78099	7.58000	68.76694			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			7.57000	66.30470	7.57000	66.29117			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			7.83500	62.91107	7.83500	62.89779			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			7.81500	60.61557	7.81500	60.60281			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			7.95000	57.80585	7.95000	57.79347			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C On 21/12/2021 Spot Bond			7.92000	55.71685	7.92000	55.70496			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.89000	53.71885	7.89000	53.70744			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			7.86000	51.80747	7.86000	51.79650			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			7.82000	50.02200	7.82000	50.01146			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			7.78000	48.31668	7.78000	48.30655			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			8.32000	44.14797	8.32000	44.13808			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			8.28000	42.55653	8.28000	42.54704			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			8.24000	41.03824	8.24000	41.02914			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			8.20000	39.58936	8.20000	39.58062			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			8.16000	38.20635	8.16000	38.19795			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			8.12000	36.88585	8.12000	36.87779			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			8.08000	35.62472	8.08000	35.61697			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C On 21/12/2027 Spot Bond			8.04000	34.41997	8.04000	34.41252			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.42043			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	100.32671			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	101.43158			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	101.28802			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	16.65677	100.00000	16.61642			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.16911	100.00000	6.15400			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	20.91993	100.00000	20.86924			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	101.36838			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	99.96200			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	102.24480			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0

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 14/08/2014 Spot Bond				100.00000	0.00000	101.97884				0.00	0	0
Total RDFC12 SPOT										0.00	0	0
Total For RDFC12										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.34990				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	100.36182				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	100.96527				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	100.39912				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	101.10780				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	100.71600				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	99.99988				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	101.13102				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	100.95819				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	100.23874				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.75743				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	102.00904				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	101.16074				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	101.04164				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	101.04164				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	102.17414				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	102.42605				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	99.97318				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	106.57403	12.35000	106.53875				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.00003				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	13.47657	100.00000	13.44392				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	99.97934			0.00	0	0
Total RP021 SPOT									0.00	0	0
Total For RP021									0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.43705			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	101.12471			0.00	0	0
Total RP024 SPOT									0.00	0	0
Total For RP024									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.05594			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	100.33780			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	2.31202	100.00000	2.30648			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	15.70241	100.00000	15.66396			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	23.16424	100.00000	23.10812			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	13.82343	100.00000	13.77295			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	23.12436	100.00000	23.06834			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	100.87081			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	101.71318			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.33000	104.53063	9.33000	104.50459			0.00	0	780,500,000
Total RW21 SPOT									0.00	0	780,500,000
Total For RW21									0.00	0	780,500,000
RW23 On 10/12/2023 Spot Bond			9.51000	90.69062	9.51000	99.97448			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.06000	84.45666	10.06000	101.36854			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	96.58480			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			7.96000	106.75394	7.96000	106.73129			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	100.30767			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			9.44500	100.85696	9.44500	100.83154			0.00	0	750,000,000
Total SBK14 SPOT									0.00	0	750,000,000
Total For SBK14									0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.00163			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	99.83612			0.00	500,000,000	500,000,000
Total SBK16 SPOT									0.00	500,000,000	500,000,000
Total For SBK16									0.00	500,000,000	500,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.87367			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.02371			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.00527			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7 On 24/05/2015 Spot Bond			7.81000	102.07933	7.81000	102.05808			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
SBK9 On 10/04/2018 Spot Bond			9.21500	98.79629	9.21500	98.77197			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			8.17000	109.43593	8.17000	109.41212			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			8.03000	109.60897	8.03000	109.58552			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			7.96000	109.69564	7.96000	109.67237			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			8.79500	100.41074	8.79500	100.38726			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			8.10500	109.51622	8.10500	109.49258			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			8.07000	109.55949	8.07000	109.53594			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	99.85209			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	101.88637			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	101.38033			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			8.44500	103.19331	8.44500	103.17012		12,920,850,000,000.00		1,530,000,000	1,530,000,000
Total SBS13 SPOT								12,920,850,000,000.00		1,530,000,000	1,530,000,000
Total For SBS13								12,920,850,000,000.00		1,530,000,000	1,530,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.18226				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.52871				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	105.62984				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			9.18000	109.81906	9.18000	109.79198				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			10.03000	100.83258	10.03000	100.80577				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	100.54945				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	100.81786				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	100.53853				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	103.32628				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			8.71500	101.01484	8.71500	100.99143				0.00	0	2,613,200,000
Total SBS25 SPOT										0.00	0	2,613,200,000
Total For SBS25										0.00	0	2,613,200,000
SBS26 On 28/02/2017 Spot Bond			100.00000	11.03281	100.00000	11.00812				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			9.80000	105.08490	9.80000	105.05713				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.04856			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.00000	103.95519	8.00000	103.93279			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			9.08000	94.00963	9.08000	93.98695			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	1.33213	100.00000	1.33002			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	103.95519	8.00000	103.93279			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			9.73000	94.69080	9.73000	94.66636			0.00	0	0
Total SBS4 SPOT									0.00	0	0
Total For SBS4									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.76000	111.73526	7.76000	111.71176			0.00	0	323,100,000
Total SBS9 SPOT									0.00	0	323,100,000
Total For SBS9									0.00	0	323,100,000
SBSI11 On 07/12/2023 Spot Bond			2.12000	128.96715	2.12000	269.91990			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.39500	103.75222	1.39500	127.91422			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	106.19373			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond			100.00000	12.53646	100.00000	12.46107			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	10.60799	100.00000	10.58229			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				160.19001	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	112.50673	2.02000	125.89713			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	101.19553	6.50000	101.17785			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	99.80937			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	101.42571			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	103.08749			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			9.42500	102.15383	9.42500	102.12799			0.00	0	275,100,000
Total SHS05 SPOT									0.00	0	275,100,000
Total For SHS05									0.00	0	275,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.83597				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.20774				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	101.45599				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	101.39221				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	100.64166				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	14.15742	100.00000	14.12312				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	99.94293				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	56.69013	100.00000	56.51314				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			8.01000	106.24574	8.01000	106.22269				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			9.21500	99.59606	9.21500	100.96144				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			8.74500	100.54890	8.74500	100.52552				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	100.39589				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.37639				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.71108				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	100.37902				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	100.82995				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			8.49500	106.42426	8.49500	106.39995				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	101.14971				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	101.51892				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	101.07594				0.00	0	1,000,000,000
Total SSA05 SPOT										0.00	0	1,000,000,000
Total For SSA05										0.00	0	1,000,000,000
SSA06 On 16/04/2020 Spot Bond			9.58000	94.50304	9.58000	94.47888				0.00	0	2,919,100,000
Total SSA06 SPOT										0.00	0	2,919,100,000
Total For SSA06										0.00	0	2,919,100,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.14953				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	101.62140				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	100.94680				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.63800	87.11581	9.63800	87.09341			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.70000	86.83956	9.70000	86.81709			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.23500	104.88056	7.23500	104.86007			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.13500	94.79308	9.13500	94.76969			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	99.81977			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.57500	101.02042	8.57500	100.99737			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.29000	108.62991	2.29000	108.77378			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.56500	101.66830	8.56500	101.55125			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 19/07/2014 Spot Bond				100.00000	0.00000	100.70424			0.00	0	0
Total SSN013 SPOT									0.00	0	0
Total For SSN013									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.26077			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.80000	109.91445	9.80000	109.77009			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.13212			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	99.68991			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	99.82958			0.00	0	0
Total SSN020 SPOT									0.00	0	0
Total For SSN020									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.14000	76.87507	10.14000	76.77182			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.98940			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	99.20664			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.38866			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SY1063 On 10/06/2014 Spot Bond				100.00000	0.00000	99.91949			0.00	0	0
Total SY1063 SPOT									0.00	0	0
Total For SY1063									0.00	0	0
SY1065 On 17/06/2014 Spot Bond				100.00000	0.00000	99.80477			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	99.78828			0.00	0	0
Total SY1067 SPOT									0.00	0	0
Total For SY1067									0.00	0	0
SY1072 On 09/06/2014 Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0
Total SY1072 SPOT									0.00	0	0
Total For SY1072									0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.24556			0.00	0	0
Total SY1076 SPOT									0.00	0	0
Total For SY1076									0.00	0	0
SY1078 On 29/07/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total SY1078 SPOT									0.00	0	0
Total For SY1078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1082 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
SY1084 On 09/06/2014 Spot Bond				100.00000	0.00000	99.93491			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	99.91870			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	99.86916			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	98.90104			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	99.86914			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	99.80426			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	98.78792			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	99.75467			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	98.77133			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	99.78728			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	99.70606			0.00	0	0
Total SY1096 SPOT									0.00	0	0
Total For SY1096									0.00	0	0

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 22/08/2014 Spot Bond				100.00000	0.00000	98.72240			0.00	0	0
Total SY1098 SPOT									0.00	0	0
Total For SY1098									0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.70634			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	99.64258			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	98.65394			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	99.59119			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	98.60455			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	99.50110			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	93.11224	100.00000	92.87532		020,000,000,000,000.00	40,200,000,000	20,100,000,000	
Total SY1105 SPOT								20,000,000,000,000.00	40,200,000,000	20,100,000,000	
Total For SY1105								20,000,000,000,000.00	40,200,000,000	20,100,000,000	
SY1106 On 09/07/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506		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	80.04386	100.00000	79.86871		0.00	0	0	
Total SY1107 SPOT								0.00	0	0	
Total For SY1107								0.00	0	0	
SY1108 On 10/09/2014 Spot Bond			100.00000	79.86871	100.00000	100.00000		0.00	0	0	
Total SY1108 SPOT								0.00	0	0	
Total For SY1108								0.00	0	0	
SZ18 On 30/09/2015 Spot Bond			7.17000	108.93275	7.17000	108.91179		0.00	0	280,000,000	
Total SZ18 SPOT								0.00	0	280,000,000	
Total For SZ18								0.00	0	280,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			8.98000	101.86269	8.98000	101.83825			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	96.15469	100.00000	95.91490			0.00	0	0
Total T018 SPOT									0.00	0	0
Total For T018									0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	90.28246	100.00000	90.06226			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	26.87048	100.00000	26.80539			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	100.87399			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	100.68988			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	100.28746			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	100.13281			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	100.26832			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	101.44217			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	101.51968			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	99.79310			0.00	0	0
Total TFS124 SPOT									0.00	0	0
Total For TFS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS12€ On 23/10/2014 Spot Bond				100.00000	0.00000	97.54513				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS12€ On 21/11/2014 Spot Bond				100.00000	0.00000	97.03822				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.74587				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			7.96000	104.60540	7.96000	104.58284				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	100.84881				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	100.87251				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	103.08055	7.83000	103.05868				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	100.83576				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	100.86540				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	102.60775				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	100.83576				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	100.86540				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A ¹ On 18/07/2017 Spot Bond			7.16000	80.37805	7.16000	102.79794				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.92344				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.91871				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.03223				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.01687				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	101.47911				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	101.42640				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.83458				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.87251				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	103.43306	8.73000	103.40865				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.83102				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.86540				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			9.08500	92.30043	9.08500	100.22246			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	100.96779			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01683			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.92581			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91279			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06723			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02986			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02514			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.15673			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.39708			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.40177			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.62303			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.95888			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	6.57863	101.06155	6.56237			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.83102			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	101.14352			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	100.93765			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	100.98495			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	101.48379			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	101.32729			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	100.93930			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	100.95235			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	100.93930			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	100.95235			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0

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 18/07/2039 Spot Bond				100.00000	0.00000	100.95888				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	100.93146				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.95235				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.02413				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.02413				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.02413				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	101.12846				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	101.15453				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	101.12194				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	101.64233				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	101.67478				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	101.66180				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			8.46000	104.21970	8.46000	104.19610			169,200,000,000.00	20,000,000	1,483,500,000
Total TL15 SPOT									169,200,000,000.00	20,000,000	1,483,500,000
Total For TL15									169,200,000,000.00	20,000,000	1,483,500,000
TL20 On 22/02/2020 Spot Bond			10.02500	84.84786	10.02500	84.79531			35,418,325,000,000.00	3,533,000,000	2,500,000,000
Total TL20 SPOT									35,418,325,000,000.00	3,533,000,000	2,500,000,000
Total For TL20									35,418,325,000,000.00	3,533,000,000	2,500,000,000
TN17 On 14/11/2017 Spot Bond			8.23500	103.64472	8.23500	103.62199			0.00	0	4,160,800,000
Total TN17 SPOT									0.00	0	4,160,800,000
Total For TN17									0.00	0	4,160,800,000
TN20 On 17/09/2020 Spot Bond			9.28000	108.09766	9.28000	108.07102			15,294,368,000.00	1,648,100	28,481,048,000
Total TN20 SPOT									15,294,368,000.00	1,648,100	28,481,048,000
Total For TN20									15,294,368,000.00	1,648,100	28,481,048,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.77953	100.00000	0.77707			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			9.51000	108.91119	9.51000	108.88369			0.00	0	10,329,320,000
Total TN23 SPOT									0.00	0	10,329,320,000
Total For TN23									0.00	0	10,329,320,000
TN25 On 19/08/2025 Spot Bond			9.60000	102.20954	9.60000	102.18306			480,000,000,000.00	50,000,000	24,830,000,000
Total TN25 SPOT									480,000,000,000.00	50,000,000	24,830,000,000
Total For TN25									480,000,000,000.00	50,000,000	24,830,000,000
TN27 On 14/11/2027 Spot Bond			9.63000	95.20366	9.63000	95.17933			15,871,203,000.00	1,648,100	2,848,500,000
Total TN27 SPOT									15,871,203,000.00	1,648,100	2,848,500,000
Total For TN27									15,871,203,000.00	1,648,100	2,848,500,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.63035			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	101.41290			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	100.53094			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	100.49560			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.50849				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	100.50976				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.57308				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	100.70429				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	101.35244				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	101.19573				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	101.22149				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	100.89004				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	100.95156				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	100.27701	10.00000	100.24928				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	100.27010	9.75000	100.24306				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	10.27040	100.00000	10.24304				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond			100.00000	6.39556	100.00000	6.23893			0.00	0	13,500,000,000
Total TRAA1 SPOT									0.00	0	13,500,000,000
Total For TRAA1									0.00	0	13,500,000,000
TRAA2 On 14/06/2024 Spot Bond			100.00000	6.80302	100.00000	6.63642			0.00	0	26,600,000,000
Total TRAA2 SPOT									0.00	0	26,600,000,000
Total For TRAA2									0.00	0	26,600,000,000
TRAB1 On 14/06/2024 Spot Bond			100.00000	6.87882	100.00000	6.74069			0.00	0	9,300,000,000
Total TRAB1 SPOT									0.00	0	9,300,000,000
Total For TRAB1									0.00	0	9,300,000,000
TRAC1 On 14/06/2024 Spot Bond			100.00000	7.07466	100.00000	6.90140			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	8.34231	100.00000	8.13801			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	11.14925	100.00000	10.87621			0.00	0	8,600,000,000
Total TRAE1 SPOT									0.00	0	8,600,000,000
Total For TRAE1									0.00	0	8,600,000,000
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.11601			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	97.42445			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	97.23454			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	99.89371			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	99.24009			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	96.18421			0.00	0	0
Total TSP156 SPOT									0.00	0	0
Total For TSP156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	98.92011				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	95.30418				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP159 On 21/08/2014 Spot Bond				102.52422	0.00000	98.69657				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	94.85489				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	94.91051				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	98.20449				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	94.74050				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	94.51412				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	97.73733				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	94.29056				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	93.60019				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	12.37848	100.00000	12.34850				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0

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 15/08/2014 Spot Bond				100.00000	0.00000	100.35527				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	100.91662				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	100.85764				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	100.84995				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	100.82172				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	100.71215				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	100.34923				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	100.16630				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond			100.00000	89.90148	100.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.95615				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	100.18712				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM1 On 24/07/2014 Spot Bond				100.00000	0.00000	100.85834				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.16712				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			9.43000	109.09961	9.43000	109.07229				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	101.05619				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	101.50449				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
UTR40 On 10/09/2017 Spot Bond			9.73500	103.67008	9.73500	103.64330				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	101.20385				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	101.27736				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	100.61973				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	100.64037				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	100.64131				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	101.40679				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	101.44670				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04 On 30/05/2016 Spot Bond			7.07000	110.19274	7.07000	110.17194			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	241.01926	1.23000	240.90669			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			7.03000	102.11974	7.03000	102.10057			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.89500	103.18310	7.89500	103.16138			0.00	0	10,900,000,000
Total WSP2 SPOT									0.00	0	10,900,000,000
Total For WSP2									0.00	0	10,900,000,000
WSP3 On 28/05/2019 Spot Bond			8.17000	103.64460	8.17000	103.62204			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			8.50000	102.61391	8.50000	102.59070			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			8.57000	102.53243	8.57000	102.50905			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			6.66000	93.32009	6.66000	93.30320			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			6.02500	99.67095	6.02500	99.65455			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			6.59000	91.57202	6.59000	91.55580			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			6.00500	97.23256	6.00500	97.21701			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			6.66000	93.30320	6.66000	93.28632			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
Z083 On 30/09/2019 Spot Bond			7.56000	67.46135	7.56000	67.44775			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	38.91386	100.00000	38.84004			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	20.59760	100.00000	20.55852			0.00	0	0	
Total ZA029 SPOT									0.00	0	0	
Total For ZA029									0.00	0	0	
Total for SPOT									0.00	0	0	
Total for SPOT :									59,408,758,681,733,000.00	144,690,173,600	112,916,489,900	
Total Futures										59 408 758 845 181 600.00	144,690,175,030	112,916,821,993
Total Options									981 892.80	340	40,067	
Grand Total:									59,408,758,846,163,500.00	144,690,175,370	112,916,862,060	