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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2014

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			123.24857	123.24857	123.20942	123.20942			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.64171	123.64171	123.60239	123.60239			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,199.42000	9.19942	9,238,570		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			9,219.42000	9.21942	9,258,570		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			9,209.42000	9.20942	9,248,570		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			1,592.39000	1.59239	1,631,710		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			1,612.39000	1.61239	1,651,710		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			1,602.39000	1.60239	1,641,710		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			9.62911	84.60382	9.65567	84.40722			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.72634	82.09550	9.75372	81.89621			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.82406	83.37364	9.85149	83.17731			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.14	Call			3,460.53000	3.46053	3,657,130		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			3,529.56000	3.52956	3,726,160		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			3,598.49000	3.59849	3,795,090		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			3,755.82000	3.75582	3,955,110		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			3,823.27000	3.82327	4,022,560		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			3,890.62000	3.89062	4,089,910		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			1,120.19000	1.12019	1,316,520		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			980.18000	0.98018	1,176,510		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,050.23000	1.05023	1,246,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.50862	116.50862	116.47226	116.47226			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.28095	118.28095	118.24424	118.24424			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,482.26000	7.48226	7,518,620		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,472.26000	7.47226	7,508,620		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			7,462.26000	7.46226	7,498,620		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			1,244.24000	1.24424	1,280,950		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			1,234.24000	1.23424	1,270,950		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			1,254.24000	1.25424	1,290,950		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			121.67951	121.67951	121.30206	121.30206			0.00	0	725
I2038	On	06/11/2014			123.53033	123.53033	123.14740	123.14740			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	106.00	Call			15,302.06000	15.30206	15,679,510		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			15,292.06000	15.29206	15,669,510		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			15,312.06000	15.31206	15,689,510		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			3,137.40000	3.13740	3,520,330		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			3,157.40000	3.15740	3,540,330		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			3,147.40000	3.14740	3,530,330		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			121.07846	121.07846	121.03987	121.03987			0.00	0	5,218
I2046	On	06/11/2014			121.57455	121.57455	121.53582	121.53582			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			16,609.87000	16.60987	16,648,460		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			16,599.87000	16.59987	16,638,460		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			16,589.87000	16.58987	16,628,460		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			17,105.82000	17.10582	17,144,550		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			17,095.82000	17.09582	17,134,550		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			17,085.82000	17.08582	17,124,550		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			125.91944	125.91944	125.87841	125.87841			0.00	0	2,720
I2050	On	06/11/2014			127.83460	127.83460	127.79339	127.79339			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			13,868.41000	13.86841	13,909,440		0.00	0	0

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			13,888.41000	13.88841	13,929,440		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			13,878.41000	13.87841	13,919,440		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			1,803.39000	1.80339	1,844,600		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			1,793.39000	1.79339	1,834,600		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			1,783.39000	1.78339	1,824,600		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			6.69845	112.53735	6.74032	112.49159		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			6.89058	107.42269	6.94539	107.37650		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.18192	109.09554	7.24777	109.05669		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.74	Put			185.14000	0.18514	158,670	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			190.29000	0.19029	210,020	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			179.72000	0.17972	153,690	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			195.89000	0.19589	216,070	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			174.40000	0.17440	148,820	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			184.79000	0.18479	204,080	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			67.85000	0.06785	74,700	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			707.34000	0.70734	668,000	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			69.39000	0.06939	76,360	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			700.37000	0.70037	661,150	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			70.95000	0.07095	78,060	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			693.43000	0.69343	654,350	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			86.53000	0.08653	78,650	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			970.42000	0.97042	1,001,460	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			85.53000	0.08553	77,720	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			960.83000	0.96083	991,730	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			87.55000	0.08755	79,600	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			965.62000	0.96562	996,590	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			8.25537	118.65458	8.27661	118.47312		10.06	736,844,941.80	6,210	48,297
R186	On	06/11/2014	Bond Future			8.32920	120.44466	8.35118	120.26077		10.09	0.00	0	0
R186	On	05/02/2015	Bond Future			8.40048	117.02396	8.42221	116.84591		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												736,844,941.80	6,210	48,297
R186	On	07/08/2014	Bond Future	7.60	Call			265.69000	0.26569	263,830	9.81	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			6,243.06000	6.24306	6,059,740	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			2,077.18000	2.07718	1,937,880	10.06	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			2,108.70000	2.10870	2,158,540	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,824.23000	1.82423	1,692,610	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,679.22000	5.67922	5,810,330	10.43	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			363.11000	0.36311	312,760	10.43	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			2,020.28000	2.02028	2,067,500	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,906.09000	1.90609	1,771,850	10.08	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			2,064.21000	2.06421	2,112,740	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			1,864.84000	1.86484	1,731,910	10.09	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,668.91000	7.66891	7,824,800	10.57	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			144.52000	0.14452	118,950	10.57	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			2,684.27000	2.68427	2,750,550	10.15	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			990.80000	0.99080	1,006,850	9.96	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,384.83000	3.38483	3,219,420	9.96	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,849.78000	1.84978	1,891,940	10.06	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.43	Put			1,385.35000	1.38535	1,270,170	10.15	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			4,228.35000	4.22835	4,332,540	10.30	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			691.37000	0.69137	614,100	10.30	0.00	0	1,000
R186	On	06/11/2014	Bond Future	8.14	Put			4,116.22000	4.11622	3,980,640	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,368.03000	2.36803	2,417,060	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,066.25000	4.06625	3,931,390	10.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,403.70000	2.40370	2,453,450	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,016.70000	4.01670	3,882,560	10.06	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,485.71000	7.48571	7,612,550	10.51	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			913.68000	0.91368	856,630	10.51	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			2,332.69000	2.33269	2,381,000	10.05	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,492.50000	5.49250	5,580,590	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,772.79000	2.77279	2,682,830	10.59	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,709.01000	6.70901	6,810,850	10.70	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,110.71000	2.11071	2,034,500	10.70	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,395.72000	5.39572	5,482,640	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,834.56000	2.83456	2,743,430	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,444.01000	5.44401	5,531,520	10.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,803.54000	2.80354	2,713,000	10.58	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												736,844,941.80	6,210	65,467
R197	On	07/08/2014	Bond Future			284.87331	284.87331	284.78534	284.78534			0.00	0	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			289.20589	289.20589	289.11738	289.11738			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.00	Call			14,785.34000	14.78534	14,873,310		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			14,775.34000	14.77534	14,863,310		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			14,795.34000	14.79534	14,883,310		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,117.38000	4.11738	4,205,890		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			4,107.38000	4.10738	4,195,890		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			4,127.38000	4.12738	4,215,890		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.88356	102.21657	5.91788	102.20424		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			79.90000	0.07990	80,020	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			302.31000	0.30231	290,100	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			80.97000	0.08097	81,120	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			299.78000	0.29978	287,600	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			78.82000	0.07882	78,930	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			304.84000	0.30484	292,620	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			227.92094	227.92094	227.84933	227.84933		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			231.38756	231.38756	231.31543	231.31543			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	207.99	Call			19,925.05000	19.92505	19,985,320	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			65.72000	0.06572	54,380	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			19,915.25000	19.91525	19,975,490	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			65.92000	0.06592	54,550	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Call			19,905.45000	19.90545	19,965,670	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			66.12000	0.06612	54,730	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			4,315.43000	4.31543	4,387,560		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			4,305.43000	4.30543	4,377,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			4,325.43000	4.32543	4,397,560		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,627
R2023	On	07/08/2014	Bond Future			8.14794	101.05069	8.16420	100.95350		8.18	0.00	0	12,508
R2023	On	06/11/2014	Bond Future			8.23369	98.65488	8.25060	98.55649		8.61	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.31920	100.19058	8.33556	100.09799		8.47	0.00	0	0
Total R2023 Future												0.00	0	12,508
R2023	On	07/08/2014	Bond Future	8.51	Call			2,635.30000	2.63530	2,678,490	8.43	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			597.40000	0.59740	543,400	8.43	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Call			2,551.28000	2.55128	2,592,840	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			629.76000	0.62976	574,130	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,593.14000	2.59314	2,635,520	8.42	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			613.41000	0.61341	558,600	8.42	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,313.00000	3.31300	3,356,860	8.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,364.52000	1.36452	1,309,990	8.74	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,349.58000	3.34958	3,393,890	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,344.45000	1.34445	1,290,370	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,386.36000	3.38636	3,431,110	8.75	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,324.62000	1.32462	1,270,980	8.75	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,067.00000	4.06700	4,110,130	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,813.34000	1.81334	1,763,880	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,101.92000	4.10192	4,145,350	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,793.39000	1.79339	1,744,230	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,136.97000	4.13697	4,180,710	8.67	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,773.61000	1.77361	1,724,760	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			7.30975	105.91253	7.35859	105.77744		2.93	0.00	0	24,701
R203	On	06/11/2014	Bond Future			7.43099	103.34723	7.48461	103.21034		3.08	0.00	0	0
R203	On	05/02/2015	Bond Future			7.56081	104.95612	7.61701	104.82480		3.05	0.00	0	0
Total R203 Future												0.00	0	24,701
R203	On	07/08/2014	Bond Future	6.84	Call			75.99000	0.07599	87,440	2.84	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,521.72000	1.52172	1,398,080	2.84	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			416.46000	0.41646	466,760	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			606.24000	0.60624	521,450	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			428.89000	0.42889	480,350	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			590.97000	0.59097	507,340	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			441.54000	0.44154	494,180	2.91	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			575.94000	0.57594	493,490	2.91	0.00	0	0

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	6.84	Call			231.93000	0.23193	255,780	2.99	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,892.85000	1.89285	1,779,810	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			237.43000	0.23743	261,750	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,872.33000	1.87233	1,759,760	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			243.03000	0.24303	267,820	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,851.91000	1.85191	1,739,810	2.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			318.75000	0.31875	349,670	3.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,616.09000	1.61609	1,510,120	3.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,103.27000	2.10327	2,196,000	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			432.88000	0.43288	394,290	3.14	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,120.54000	2.12054	2,213,640	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			427.29000	0.42729	389,070	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,137.86000	2.13786	2,231,330	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			421.76000	0.42176	383,910	3.15	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,126.91000	1.12691	1,191,580	3.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			956.69000	0.95669	890,040	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			8.77469	93.76597	8.78065	93.71840			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.85030	95.18166	8.85643	95.13352			0.00	0	0
R2030	On	05/02/2015	Bond Future			8.92499	92.65634	8.93040	92.61454			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			1,726.90000	1.72690	1,774,470		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			1,804.53000	1.80453	1,852,100		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			1,649.18000	1.64918	1,696,750		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,040.27000	1.04027	1,088,410		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			1,117.48000	1.11748	1,165,620		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,194.60000	1.19460	1,242,740		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			2,347.64000	2.34764	2,389,440		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			2,422.04000	2.42204	2,463,840		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			2,496.35000	2.49635	2,538,150		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	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 R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,308
R2037 On 07/08/2014 Bond Future			8.98642	95.60980	9.01276	95.36725			0.00	0	10,102
R2037 On 06/11/2014 Bond Future			9.05829	97.05335	9.08539	96.80731			0.00	0	0
R2037 On 05/02/2015 Bond Future			9.12924	94.30676	9.15635	94.06412			0.00	0	0
Total R2037 Future									0.00	0	10,102
R2037 On 07/08/2014 Bond Future	9.06	Call			432.54000	0.43254	675,090		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Call			249.80000	0.24980	492,350		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			341.24000	0.34124	583,790		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			5,316.39000	5.31639	5,562,430		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			5,398.88000	5.39888	5,644,920		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			5,233.78000	5.23378	5,479,820		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 05/02/2015 Bond Future	9.49	Call			2,906.21000	2.90621	3,148,850		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			2,991.08000	2.99108	3,233,720		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			3,075.82000	3.07582	3,318,460		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			7.53803	102.81085	7.59132	102.61411		4.40	0.00	0	15,311
R204 On 06/11/2014 Bond Future			7.64010	104.36193	7.69717	104.16249		4.40	0.00	0	0
R204 On 05/02/2015 Bond Future			7.74226	101.95160	7.80139	101.75663		4.53	0.00	0	0
Total R204 Future									0.00	0	15,311
R204 On 07/08/2014 Bond Future	7.46	Call			525.38000	0.52538	590,270	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			1,011.04000	1.01104	879,190	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,149.40000	1.14940	1,263,900	4.48	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			456.56000	0.45656	374,320	4.48	0.00	0	530
R204 On 07/08/2014 Bond Future	7.44	Call			496.09000	0.49609	558,050	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			1,055.96000	1.05596	921,180	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			510.60000	0.51060	574,010	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			1,033.36000	1.03336	900,030	4.39	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Call			314.46000	0.31446	347,690	4.27	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			2,820.07000	2.82007	2,653,860	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			321.77000	0.32177	355,630	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			2,791.43000	2.79143	2,625,850	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			329.20000	0.32920	363,720	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,762.91000	2.76291	2,597,990	4.27	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,769.53000	1.76953	1,888,460	4.46	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			753.75000	0.75375	673,240	4.46	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,392.69000	2.39269	2,514,390	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			896.06000	0.89606	822,790	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,349.95000	2.34995	2,470,410	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			918.01000	0.91801	843,500	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,371.28000	2.37128	2,492,350	4.64	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			906.99000	0.90699	833,090	4.64	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	17,111
R2048	On	07/08/2014	Bond Future			9.11744	100.08646	9.12329	100.02762			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.18990	97.17026	9.19590	97.11077			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.26174	98.68292	9.26718	98.62976			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.65	Call			5,045.54000	5.04554	5,104,380		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			5,136.72000	5.13672	5,195,560		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			4,954.20000	4.95420	5,013,040		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			5,131.37000	5.13137	5,190,860		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			4,951.59000	4.95159	5,011,080		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			5,041.56000	5.04156	5,101,050		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			2,226.31000	2.22631	2,279,470		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			2,319.83000	2.31983	2,372,990		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			2,132.61000	2.13261	2,185,770		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			7.75967	98.32085	7.79704	98.16028		5.75	14,748,127.50	150	30,845
R207	On	06/11/2014	Bond Future			7.85267	99.80481	7.89217	99.64205		5.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			7.94646	97.71717	7.98653	97.55923		5.87	0.00	0	0
Total R207 Future												14,748,127.50	150	30,845
R207	On	07/08/2014	Bond Future	7.69	Call			715.20000	0.71520	763,250	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,176.00000	1.17600	1,063,480	5.73	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			733.82000	0.73382	783,000	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,151.46000	1.15146	1,040,070	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			752.75000	0.75275	803,060	5.74	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,127.25000	1.12725	1,016,990	5.74	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			586.35000	0.58635	619,440	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,891.90000	2.89190	2,762,230	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			597.79000	0.59779	631,430	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,861.00000	2.86100	2,731,880	5.60	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			609.39000	0.60939	643,590	5.61	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,830.28000	2.83028	2,701,720	5.61	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,032.98000	3.03298	3,128,970	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,074.99000	1.07499	1,013,040	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,058.90000	3.05890	3,155,370	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,062.51000	1.06251	1,001,040	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,084.91000	3.08491	3,181,870	6.02	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,050.14000	1.05014	989,160	6.02	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												14,748,127.50	150	30,845
R208	On	07/08/2014	Bond Future			7.91741	96.52274	7.94927	96.36683		6.84	0.00	0	13,421
R208	On	06/11/2014	Bond Future			8.00644	94.58092	8.03984	94.42290		7.14	0.00	0	0
R208	On	05/02/2015	Bond Future			8.09412	96.05339	8.12771	95.89990		6.91	0.00	0	0
Total R208 Future												0.00	0	13,421
R208	On	07/08/2014	Bond Future	7.79	Call			732.34000	0.73234	769,390	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			470.95000	0.47095	408,060	6.93	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,514.91000	1.51491	1,396,050	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			751.77000	0.75177	789,810	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,484.97000	1.48497	1,367,100	6.78	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			771.53000	0.77153	810,580	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,455.40000	1.45540	1,338,540	6.79	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,070.83000	2.07083	2,163,850	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			682.71000	0.68271	711,790	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,472.85000	3.47285	3,343,910	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			3,038.09000	3.03809	3,133,670	7.31	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			893.83000	0.89383	831,390	7.31	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			657.07000	0.65707	685,160	6.99	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,545.25000	3.54525	3,415,320	6.99	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
R208	On	06/11/2014	Bond Future	7.45	Call			669.81000	0.66981	698,380	7.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,508.96000	3.50896	3,379,510	7.00	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,456.16000	1.45616	1,387,510	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,165.33000	3.16533	3,250,660	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,439.96000	1.43996	1,371,800	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,108.89000	3.10889	3,193,230	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,472.81000	1.47281	1,403,660	7.08	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,136.90000	3.13690	3,221,740	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			8.93120	76.78828	8.95741	76.58969		15.11	4,607,296.80	60	25,271
R209	On	06/11/2014	Bond Future			9.00047	74.80043	9.02740	74.59904		15.80	0.00	0	0
R209	On	05/02/2015	Bond Future			9.06768	75.96503	9.09462	75.76608		15.76	0.00	0	0
Total R209 Future												4,607,296.80	60	25,271
R209	On	07/08/2014	Bond Future	9.04	Call			2,224.49000	2.22449	2,292,310	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,604.07000	1.60407	1,473,300	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			2,265.82000	2.26582	2,335,000	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,570.82000	1.57082	1,441,410	15.14	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			2,307.55000	2.30755	2,378,090	15.15	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,538.09000	1.53809	1,410,040	15.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,945.88000	2.94588	3,019,550	15.80	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,150.80000	3.15080	3,023,080	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,513.93000	7.51393	7,661,580	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,033.52000	5.03352	5,146,890	16.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,633.26000	1.63326	1,545,240	16.13	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Call			1,448.70000	1.44870	1,486,450	15.54	0.00	0	5,500
R209	On	06/11/2014	Bond Future	9.58	Put			1,457.99000	1.45799	1,376,000	16.18	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			7,254.48000	7.25448	7,399,120	16.42	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			839.04000	0.83904	782,290	16.42	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,349.24000	3.34924	3,217,580	15.77	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Call			2,909.89000	2.90989	2,982,770	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,189.81000	3.18981	3,061,300	15.80	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			776.09000	0.77609	722,350	16.45	0.00	0	1,640
R209	On	06/11/2014	Bond Future	10.05	Call			7,771.32000	7.77132	7,922,030	16.45	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			713.52000	0.71352	662,840	16.45	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Put			3,112.52000	3.11252	2,985,600	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.05	Call			3,131.09000	3.13109	3,208,720	15.83	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			2,962.73000	2.96273	2,838,970	15.83	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Call			5,409.61000	5.40961	5,529,010	16.18	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Put			5,552.11000	5.55211	5,388,470	15.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.95	Call			2,768.12000	2.76812	2,837,850	15.77	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,982.49000	2.98249	3,056,960	15.81	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,397.92000	3.39792	3,289,030	15.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,496.39000	4.49639	4,587,060	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,364.96000	3.36496	3,256,680	15.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,535.59000	4.53559	4,626,850	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,332.27000	3.33227	3,224,580	15.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,457.35000	4.45735	4,547,410	15.92	0.00	0	0
Total R209 Option												0.00	0	23,387
Total For R209												4,607,296.80	60	48,658
R210	On	07/08/2014	Bond Future			171.10470	171.10470	171.05112	171.05112			0.00	0	618
R210	On	06/11/2014	Bond Future			171.66769	171.66769	171.61369	171.61369			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	159.01	Call			12,041.12000	12.04112	12,094,700		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			12,061.12000	12.06112	12,114,700		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			12,051.12000	12.05112	12,104,700		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			2,623.69000	2.62369	2,677,690		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			2,613.69000	2.61369	2,667,690		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			2,603.69000	2.60369	2,657,690		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			130.36119	130.36119	130.32370	130.32370			0.00	0	390
R211	On	06/11/2014	Bond Future			132.34424	132.34424	132.30652	132.30652			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			2,333.70000	2.33370	2,371,190		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			2,323.70000	2.32370	2,361,190		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			2,313.70000	2.31370	2,351,190		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,316.52000	2.31652	2,354,240		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,306.52000	2.30652	2,344,240		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/11/2014	Bond Future	130.01	Call			2,296.52000	2.29652	2,334,240		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			134.66198	134.66198	134.61997	134.61997			0.00	0	21,797
R212	On	06/11/2014	Bond Future			136.71054	136.71054	136.66810	136.66810			0.00	0	0
Total R212 Future												0.00	0	21,797
R212	On	07/08/2014	Bond Future	129.01	Call			5,609.97000	5.60997	5,651,980		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			5,629.97000	5.62997	5,671,980		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			5,619.97000	5.61997	5,661,980		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,678.10000	1.67810	1,720,540		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			1,668.10000	1.66810	1,710,540		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			1,658.10000	1.65810	1,700,540		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			8.77925	87.75338	8.79532	87.63029		12.94	0.00	0	26,057
R213	On	06/11/2014	Bond Future			8.85384	85.53637	8.87037	85.41166		13.72	0.00	0	0
R213	On	05/02/2015	Bond Future			8.92767	86.86790	8.94386	86.74760		13.73	0.00	0	0
Total R213 Future												0.00	0	26,057
R213	On	07/08/2014	Bond Future	8.84	Call			2,045.30000	2.04530	2,066,770	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.84	Put			1,704.44000	1.70444	1,602,820	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			2,085.95000	2.08595	2,108,280	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,669.08000	1.66908	1,568,320	13.01	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			2,127.03000	2.12703	2,150,240	13.02	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,634.24000	1.63424	1,534,360	13.02	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,899.58000	2.89958	2,933,350	13.64	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,128.91000	3.12891	3,037,970	13.64	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,936.40000	2.93640	2,970,670	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,090.12000	3.09012	2,999,680	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,973.47000	2.97347	3,008,240	13.65	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,051.67000	3.05167	2,961,730	13.65	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			5,048.43000	5.04843	5,098,840	13.87	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			2,891.15000	2.89115	2,821,260	13.87	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			5,090.58000	5.09058	5,141,360	13.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.25	Put			2,861.86000	2.86186	2,792,340	13.88	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			5,132.87000	5.13287	5,184,040	13.89	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			2,832.80000	2.83280	2,763,670	13.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	26,057
R214	On	07/08/2014	Bond Future			9.05093	77.41041	9.05675	77.36468		15.47	0.00	0	5,228
R214	On	06/11/2014	Bond Future			9.12117	75.29025	9.12713	75.24403		16.45	0.00	0	0
R214	On	05/02/2015	Bond Future			9.19064	76.46229	9.19604	76.42096		16.49	0.00	0	0
Total R214 Future												0.00	0	5,228
R214	On	07/08/2014	Bond Future	9.54	Call			4,307.50000	4.30750	4,306,680	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			667.69000	0.66769	621,140	15.92	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,363.23000	4.36323	4,363,020	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			651.27000	0.65127	605,330	15.93	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			4,419.09000	4.41909	4,419,470	15.94	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			635.11000	0.63511	589,760	15.94	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,520.28000	5.52028	5,525,700	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,574.56000	1.57456	1,533,760	16.73	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,213.63000	6.21363	6,222,850	16.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,289.62000	1.28962	1,252,620	16.82	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,466.68000	3.46668	3,460,910	16.42	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,905.44000	2.90544	2,853,450	16.42	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,423.31000	5.42331	5,428,190	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,619.26000	1.61926	1,577,920	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,471.72000	5.47172	5,476,870	16.72	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,596.78000	1.59678	1,555,710	16.72	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,320.09000	5.32009	5,320,940	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			3,054.57000	3.05457	3,014,090	16.66	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,362.54000	5.36254	5,363,550	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			3,024.47000	3.02447	2,984,150	16.67	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,277.76000	5.27776	5,278,470	16.65	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			3,084.91000	3.08491	3,044,290	16.65	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	10,228
Total for Bond												756,200,366.10	6,420	369,113
IR CAN	On	07/08/2014	Can-Do Interest Rate			142.72216	142.72216	142.68063	142.68063			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
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

Contract 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/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
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			454.32800	454.32800	453.64100	453.64100				27,259,680.00	6	518
GOVI On 06/11/2014 GOVI			461.17800	461.17800	460.48600	460.48600				0.00	0	28
GOVI On 05/02/2015 GOVI			468.35100	468.35100	467.68400	467.68400				0.00	0	0
Total GOVI Future										27,259,680.00	6	546
GOVI On 07/08/2014 GOVI	460.00	Put			63,590.00000	6.35900	56,720,000			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			63,690.00000	6.36900	56,820,000			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			63,490.00000	6.34900	56,620,000			0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/11/2014 GOVI	448.99	Call			114,960.00000	11.49600	121,880,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			114,860.00000	11.48600	121,780,000		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			114,760.00000	11.47600	121,680,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 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			76,940.00000	7.69400	83,610,000		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			76,840.00000	7.68400	83,510,000		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			76,740.00000	7.67400	83,410,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									27,259,680.00	6	546
Total for GOVI									27,259,680.00	6	546
AL12 On 07/08/2014 Index Future			499.04000	499.04000	498.21300	498.21300			0.00	0	0
AL12 On 06/11/2014 Index Future			506.56400	506.56400	505.73100	505.73100			0.00	0	0
AL12 On 05/02/2015 Index Future			514.44400	514.44400	513.63700	513.63700			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			425.62200	425.62200	424.90700	424.90700			0.00	0	0
AL37 On 06/11/2014 Index Future			432.03900	432.03900	431.31800	431.31800			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			500.97500	500.97500	500.37400	500.37400			0.00	0	1
AL7T On 06/11/2014 Index Future			508.52800	508.52800	507.92400	507.92400			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			455.58200	455.58200	454.88800	454.88800			0.00	0	646
ALBI On 06/11/2014 Index Future			462.45000	462.45000	461.75100	461.75100			0.00	0	0
ALBI On 05/02/2015 Index Future			469.64300	469.64300	468.97000	468.97000			0.00	0	0
Total ALBI Future									0.00	0	646
Total For ALBI									0.00	0	646
IGOV On 07/08/2014 Index Future			215.42300	215.42300	215.17800	215.17800			0.00	0	1,267
IGOV On 06/11/2014 Index Future			218.69700	218.69700	218.45100	218.45100			0.00	0	87
IGOV On 05/02/2015 Index Future			222.12500	222.12500	221.89200	221.89200			0.00	0	0
Total IGOV Future									0.00	0	1,354
Total For IGOV									0.00	0	1,354

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/08/2014	Index Future			584.28600	584.28600	583.99400	583.99400			0.00	0	210
ILBI	On	06/11/2014	Index Future			593.14100	593.14100	592.85000	592.85000			0.00	0	0
Total ILBI Future												0.00	0	210
Total For ILBI												0.00	0	210
Total for Index												0.00	0	2,211
JIBAR F	On	18/06/2014	Jibar Future			5.81000	94.19000	5.81000	94.19000			0.00	0	2,000
JIBAR F	On	16/07/2014	Jibar Future			5.86000	94.14000	5.86000	94.14000			0.00	0	545
JIBAR F	On	20/08/2014	Jibar Future			6.00000	94.00000	6.02000	93.98000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.06000	93.94000	6.08000	93.92000			0.00	0	1,000
JIBAR F	On	15/10/2014	Jibar Future			6.21000	93.79000	6.23000	93.77000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.30000	93.70000	6.32000	93.68000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.43000	93.57000	6.46000	93.54000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.69000	93.31000	6.73000	93.27000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.93000	93.07000	6.97000	93.03000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			7.10000	92.90000	7.14000	92.86000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.24000	92.76000	7.29000	92.71000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.40000	92.60000	7.44000	92.56000			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 :												783,460,046.10	6,426	383,900
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	101.28349			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			7.15000	103.11390	7.15000	103.09421			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	101.54341			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			8.70000	104.23110	8.70000	104.20698			0.00	0	4,700,000,000
Total AA05 SPOT												0.00	0	4,700,000,000
Total For AA05												0.00	0	4,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.12718			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.35000	102.17649	9.35000	102.15098			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	100.35947			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	100.45363			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			9.56500	95.97710	9.56500	95.95274			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			7.25000	102.31931	7.25000	102.29952			0.00	0	230,000,000
Total AB06 SPOT									0.00	0	230,000,000
Total For AB06									0.00	0	230,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.79843			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			8.86500	104.63911	8.86500	104.61444			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCP12 On 20/09/2014 Spot Bond			1.28000	136.59001	1.28000	136.52612			0.00	0	0
Total ABCPI2 SPOT									0.00	0	0
Total For ABCPI2									0.00	0	0
ABCP13 On 07/12/2023 Spot Bond			2.24000	127.79626	2.24000	267.96226			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	100.33309			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	100.31045			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	99.88799				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	99.88319				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	99.87986				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	101.23160				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.33003				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	101.17006				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 On 15/03/2015 Spot Bond			7.91000	105.34575	7.91000	105.32354				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	100.32820				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			7.63500	102.41489	7.63500	102.39396				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.88433				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.32756				0.00	0	20,000,000
Total ABL12B SPOT										0.00	0	20,000,000
Total For ABL12B										0.00	0	20,000,000
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.37761				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	101.20845			0.00	0	30,000,000
Total ABL14 SPOT									0.00	0	30,000,000
Total For ABL14									0.00	0	30,000,000
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.44275			0.00	0	10,000,000
Total ABL15 SPOT									0.00	0	10,000,000
Total For ABL15									0.00	0	10,000,000
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	101.65328			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	99.73199			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	102.32058			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	102.08133			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	128.83355	2.94000	128.76758			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.03000	117.03770	4.03000	116.97429			0.00	0	40,000,000
Total ABLI04 SPOT									0.00	0	40,000,000
Total For ABLI04									0.00	0	40,000,000
ABLI05 On 18/02/2018 Spot Bond			4.78000	103.54294	4.78000	103.48462			0.00	0	0
Total ABLI05 SPOT									0.00	0	0
Total For ABLI05									0.00	0	0
ABLI06 On 19/07/2020 Spot Bond			5.92000	106.43650	5.92000	106.37329			0.00	0	0
Total ABLI06 SPOT									0.00	0	0
Total For ABLI06									0.00	0	0
ABLS2J On 13/07/2016 Spot Bond			11.26500	114.07391	11.26500	114.03939			0.00	0	0
Total ABLS2A SPOT									0.00	0	0
Total For ABLS2A									0.00	0	0
ABLS2I On 13/07/2016 Spot Bond				100.00000	0.00000	101.90813			0.00	0	0
Total ABLS2B SPOT									0.00	0	0
Total For ABLS2B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.91914			0.00	0	0
Total ABL3 SPOT									0.00	0	0
Total For ABL3									0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	102.01828			0.00	0	0
Total ABL4 SPOT									0.00	0	0
Total For ABL4									0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	102.11449			0.00	0	11,400,000
Total ABL5 SPOT									0.00	0	11,400,000
Total For ABL5									0.00	0	11,400,000
ABLSI1 On 29/06/2019 Spot Bond			4.53000	113.62024	4.53000	113.55708			0.00	0	0
Total ABLSI1 SPOT									0.00	0	0
Total For ABLSI1									0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	54.23780	100.00000	66.08053			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	169.47087	1.98000	169.38841			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	158.58841	2.76000	158.50784			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	174.07317	2.01000	173.98824			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	105.18048			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			1.80500	181.54328	1.80500	181.45579			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			8.26125	74.94863	8.26125	74.89975			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			8.26125	74.94863	8.26125	74.89975			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.76244				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	101.18523				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	101.11244				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			7.17500	100.58476	7.17500	100.56528				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	101.39545			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			7.44000	110.38647	7.44000	110.36455			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	101.16329			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			2.54000	95.72291	2.54000	106.45056			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	101.67774	2.50000	155.34323			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			2.40500	116.22803	2.40500	206.35815			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN67 On 28/02/2023 Spot Bond			9.71000	90.81446	9.71000	90.74429			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	103.55579			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	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	105.99939	9.63000	105.97200			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	110.97500			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			9.62500	106.03692	9.62500	111.18855			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			9.05500	89.81169	9.05500	89.74651			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.73000			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			9.72000	105.32714	9.72000	110.47838			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	99.99986			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	100.83916			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			8.46500	106.79078	8.46500	106.76673		1,693,000,000.00		200,000	1,460,000,000
Total ABS10 SPOT								1,693,000,000.00		200,000	1,460,000,000
Total For ABS10								1,693,000,000.00		200,000	1,460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.06000	103.47851	9.06000	103.45346			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.10000	101.94756	7.10000	101.92823			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			8.99000	96.65224	8.99000	96.62902		2,697,000,000.00		300,000	2,680,000,000
Total ABS6 SPOT								2,697,000,000.00		300,000	2,680,000,000
Total For ABS6								2,697,000,000.00		300,000	2,680,000,000
ABS7 On 11/09/2026 Spot Bond			9.84500	94.85435	9.84500	94.82958			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			7.80000	104.73377	7.80000	104.71200			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS11 On 11/06/2014 Spot Bond			2.15000	132.74584	2.15000	132.68838			0.00	0	0
Total ABS11 SPOT									0.00	0	0
Total For ABS11									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.05000	214.92882	2.05000	271.91575			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.22000	126.09447	1.22000	128.72648			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.07000	127.98257	2.07000	130.36157			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00285	100.00000	0.00283			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	47.71501	100.00000	47.59815			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02£ On 15/09/2015 Spot Bond			11.60000	105.38387	11.60000	105.35158			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	100.59093			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	4.31353	100.00000	4.30308			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.60571			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.81473			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	25.71064	100.00000	25.64836			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.57615			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	63.43330	11.00000	63.37891			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	16.45481	100.00000	16.41495			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	99.80394			0.00	0	0
Total ACL076 SPOT									0.00	0	0
Total For ACL076									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.78384				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	99.81291				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	99.80685				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	99.80418				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	102.92138				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	102.92138				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	102.93877				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	99.81779				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	102.93877				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	102.90398				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	89.60660				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	99.82112				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.61322				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	99.81053				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	99.80424				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	99.80178				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	99.80665				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	99.81779				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			9.51000	101.87144	9.51000	104.28641				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	100.94371				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	101.62974				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	83.31086				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	163.64645				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	163.68521				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.81285				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	100.46019				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	100.46019				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	100.32542				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	99.81891				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	99.82036				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	100.86646				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	100.19221				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	100.86704				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	102.89751				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	103.48470				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	99.86018				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.77235				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	99.73004				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.81214				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	99.81621				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	99.83564				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	99.83975				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	99.83177				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	99.81670				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	99.82517				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	99.83492				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	99.83226				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL161 On 20/03/2022 Spot Bond			10.23000	102.30348	10.23000	102.27574				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	99.82942				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	99.83371				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	121.37894				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			9.64000	100.41518	9.64000	100.38921				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	99.81735				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	113.07501	1.75000	113.14758				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	99.83250				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	99.83183				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	101.69700				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	101.75222				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	101.64177				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	101.74117				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.42984				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	101.79404				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	101.76754				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	101.76325				0.00	600,000,000	600,000,000
Total ACL183 SPOT										0.00	600,000,000	600,000,000
Total For ACL183										0.00	600,000,000	600,000,000
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.97115				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	101.74117				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	99.82153				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	99.81107				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	99.80791				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	99.83355				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	99.82992				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.80727				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.80301				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	101.92885				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	101.70804				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	101.91120				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	104.27298				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	101.92885				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	92.48576				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	101.84055				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	101.84055				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	118.81270				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	119.66628				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

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 20/03/2016 Spot Bond				100.00000	0.00000	101.59759				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.58211				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	100.41301				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	101.62410				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	101.63072				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.69700				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	101.59980				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	101.59759				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	99.81506				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	100.63894				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	100.92323				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	101.71671				0.00	0	0
Total ADCP06 SPOT										0.00	0	0
Total For ADCP06										0.00	0	0

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 25/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	98.56654	100.00000	98.31186				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	14.26081	100.00000	14.22626				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	100.36694				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.40483				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	100.43004				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	100.99903				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	101.10098				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	101.23679				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	100.92593				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			8.20000	98.22771	8.20000	98.20614				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.19863			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.39818			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			8.62000	101.89899	8.62000	101.87562			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.32000	115.39598	9.32000	115.36727			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	95.15802	100.00000	94.83762			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			7.25000	108.58842	7.25000	108.56740			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	91.39678	100.00000	91.17332			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			9.45000	99.07160	9.45000	99.04675			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	12.86236	100.00000	12.83389			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			10.14000	99.27584	10.14000	99.24916			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	160.19945	2.75000	160.11815			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	100.00000			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANG01: On 06/12/2014 Spot Bond				100.00000	0.00000	100.05217				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01: On 06/06/2015 Spot Bond				100.00000	0.00000	100.09069				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.05631				0.00	0	0
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.62970				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.32486				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	99.83261				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.66206				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	99.75550				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	100.04959				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	12.57142	100.00000	12.54757				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	99.98235				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	101.48709				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	101.46499				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	101.47047				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.11000	104.31372	9.11000	104.28833				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	101.57209				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	101.98062			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	101.30947			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	100.71420			0.00	2,300,000,000	2,000,000,000
Total BAW17 SPOT									0.00	2,300,000,000	2,000,000,000
Total For BAW17									0.00	2,300,000,000	2,000,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.48990			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			9.63000	99.84698	9.63000	99.82132			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			7.40500	107.45652	7.40500	107.43518		740,500,000.00	100,000	100,000	100,000
Total BAW2 SPOT								740,500,000.00	100,000	100,000	100,000
Total For BAW2								740,500,000.00	100,000	100,000	100,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.59810			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	101.45510			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			7.61500	101.98202	7.61500	101.96125			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			9.01500	104.49689	9.01500	104.47172			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			11.11262	104.53041	11.11262	103.74952			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			11.07468	102.69250	11.07468	102.51995			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			11.11608	102.61656	11.11608	102.47046			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	102.06678			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			11.15586	102.55886	11.15586	102.38836			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			11.96486	101.82726	11.96486	101.78470			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	102.11585			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	102.11585			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	102.11592			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			11.36262	101.69932	11.36262	101.84755			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			11.28646	103.51365	11.28646	102.44859			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			11.07468	102.69250	11.07468	102.51995			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			11.22291	102.86132	11.22291	102.57543			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			10.39356	97.23279	10.39356	102.02660			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	102.00795				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	101.99259				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	101.99259				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	101.88521				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			10.81709	101.31349	10.81709	101.62088				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			11.79000	100.44626	11.79000	100.35011				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	101.93402				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			11.71500	70.32016	11.71500	97.92213				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	101.82162				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	86.74942	9.28000	101.77989				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	101.90720				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			11.51000	67.21667	11.51000	100.51267				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	101.85032				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	101.89772				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	101.89772				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	101.82756				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	101.96842				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	101.78700				0.00	400,000,000	200,000,000
Total BAYA40 SPOT										0.00	400,000,000	200,000,000
Total For BAYA40										0.00	400,000,000	200,000,000
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	101.96842				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	101.83135				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	101.90009				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	101.96852				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	101.41920				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			14.11262	105.07737	14.11262	104.32106				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			15.35430	103.08076	15.35430	103.02663				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			14.24408	102.81424	14.24408	102.77741				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	102.51276				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	102.51276				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	102.51276				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	102.60717				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	102.18187				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	17.03502	100.00000	17.00270				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
BAYD1I On 30/06/2035 Spot Bond			100.00000	22.35375	100.00000	22.29899				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.34442	100.00000	20.29460				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.55828	100.00000	12.52752				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.56431	100.00000	12.53387				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.18356	100.00000	15.14638				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.15630	100.00000	13.12407				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	100.95735				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	100.92860				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	7.61518	100.00000	7.57751				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	7.61518	100.00000	7.57751				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	84.29561	100.00000	84.10138				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP84I On 05/09/2014 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.95000	105.51773	1.95000	177.97278				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			8.24000	93.18120	8.24000	146.37780				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			8.24000	94.46525	8.24000	146.71981				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			8.62500	97.16531	8.62500	97.14290				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	100.03966				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	101.66940				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.11000	98.29225	8.11000	98.27102				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.76049				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.99174				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.01213				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.08004				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.14792				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	101.33751				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	15.24709	100.00000	15.20975				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	100.79833				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	100.83818				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	100.85525				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	100.86094				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	100.92918				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	101.02008				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	14.91429	100.00000	14.87776				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	14.91429	100.00000	14.87776				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	99.89308				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0

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	99.88425				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	99.88184				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			8.56500	102.67184	8.56500	102.64844				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	99.87463				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	99.86172				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	10.65957	100.00000	10.63375				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	10.65957	100.00000	10.63375				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			6.10500	104.13701	6.10500	104.11976				0.00	0	70,000,000
Total BID01 SPOT										0.00	0	70,000,000
Total For BID01										0.00	0	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.92605				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	99.00332				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.47500				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	97.75398				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.36868				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.42800				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	100.32742				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	100.34416				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	100.37453				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	100.50033				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	100.78708				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	44.51767	100.00000	44.40983				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	20.97142	100.00000	20.92007				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	99.83917				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.48138				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			7.43500	103.48557	7.43500	103.46510				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08 On 02/11/2016 Spot Bond			9.66500	110.80435	9.66500	110.77593			966,500,000.00	100,000	270,000,000
Total CBL08 SPOT									966,500,000.00	100,000	270,000,000
Total For CBL08									966,500,000.00	100,000	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.27658			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			9.31500	103.09296	9.31500	103.06745			2,794,500,000.00	300,000	630,000,000
Total CBL11 SPOT									2,794,500,000.00	300,000	630,000,000
Total For CBL11									2,794,500,000.00	300,000	630,000,000
CBL12 On 06/09/2018 Spot Bond			11.42000	102.64695	11.42000	102.61598			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	101.12257			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			11.67000	103.72617	11.67000	103.69368			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	100.63703			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			9.55500	100.34030	9.55500	100.31484			2,866,500,000.00	300,000	300,000
Total CBL16 SPOT									2,866,500,000.00	300,000	300,000
Total For CBL16									2,866,500,000.00	300,000	300,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.53416			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			12.11000	99.32588	12.11000	99.29363			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.82890			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	99.83914			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.71780			0.00	80,000,000	20,000,000
Total CBL21 SPOT									0.00	80,000,000	20,000,000
Total For CBL21									0.00	80,000,000	20,000,000
CBL22 On 06/05/2020 Spot Bond			10.38000	92.69546	10.38000	92.66998			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			10.07000	120.49882	10.07000	120.46630			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.92000	110.59764	9.92000	110.56823			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			9.25000	115.51054	9.25000	115.48215			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.05723			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.91500	102.65877	11.91500	102.62650			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	100.63083			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	102.13127			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	100.83703			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	101.87850			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	102.14801			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.04400			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	100.21174			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.79360			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.78538			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.82881			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.64469			0.00	0	0
Total CLN159 SPOT									0.00	0	0
Total For CLN159									0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	99.81294			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.90211			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	99.84733			0.00	0	0
Total CLN183 SPOT									0.00	0	0
Total For CLN183									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.51258	10.11000	104.48411			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	99.84733			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	101.30493			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	118.29989	2.76000	118.23974			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	115.33388	3.14000	118.19732			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	102.31101	8.25000	102.28854			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	99.84733			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	99.84733			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	123.44625	3.10000	117.78380			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	123.23564	2.40000	117.58507			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.73226			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.33838			0.00	0	0
Total CLN213 SPOT									0.00	0	0
Total For CLN213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.11879			0.00	0	0
Total CLN214 SPOT									0.00	0	0
Total For CLN214									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.50000	101.32659	8.50000	101.30355			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.45702			0.00	0	0
Total CLN216 SPOT									0.00	0	0
Total For CLN216									0.00	0	0
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	101.43714			0.00	0	0
Total CLN217 SPOT									0.00	0	0
Total For CLN217									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.99114			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.04611			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.55000	101.43216	8.55000	101.40896			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.55000	101.43216	8.55000	101.40896			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN223 On 15/06/2014 Spot Bond				100.00000	0.00000	103.59229			0.00	0	0
Total CLN223 SPOT									0.00	0	0
Total For CLN223									0.00	0	0
CLN224 On 15/06/2014 Spot Bond				100.00000	0.00000	104.07515			0.00	0	0
Total CLN224 SPOT									0.00	0	0
Total For CLN224									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.60000	100.24574	8.60000	100.22268			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	99.80809			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.78727				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	101.06439				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	101.06439				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	97.85154	100.17539	97.58946				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	99.83536				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	100.56325				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	99.80546				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	100.32152				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	100.34170				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	102.76377	9.35000	102.73783				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.76377	9.35000	102.73783				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	100.32145				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.32231				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.52185				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	99.89131				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 24/02/2017 Spot Bond				100.00000	0.00000	100.51202				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.85741				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.85741				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.85741				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.85741				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.85741				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.95605				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.11207				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.23628				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	102.23628				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	102.23628				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	102.23628				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	102.12221				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			9.44000	102.81247	9.44000	102.78670				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	100.40021				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	101.42490				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	99.78035				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	100.41967				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	102.12326				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	102.11253				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29860				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	100.40520				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	100.38615				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51220				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	102.70087				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	100.03895				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	99.77537				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	101.46767				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	101.61968				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	101.87366				0.00	0	0
Total CLN284 SPOT										0.00	0	0
Total For CLN284										0.00	0	0
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87366				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	101.87366				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN287 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87366				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	101.07138				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	100.81262				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	102.09563				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	101.83404				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	104.06577				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	101.69407				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	101.81303				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	101.55985				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	99.79430				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69412				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	101.69412				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	101.64158				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	121.35826				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.29079				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 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
CLN30 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
CLN30 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
CLN31(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
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	100.59769				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.99000	92.90022	10.99000	92.87322				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.51000	94.41227	11.51000	94.38356				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 30/06/2017 Spot Bond				100.00000	0.00000	101.56561				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.95534			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	100.58388			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	100.96747			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	100.92484			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	100.99911	8.80500	100.98828			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	101.70804			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	102.62546			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	101.78975			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	101.82288			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.95093			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	101.78281			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.49570			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	102.49570			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	102.49570			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	99.78398			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	99.78821			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	100.90342			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	101.56561			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	101.46460			0.00	0	0
Total CLN338 SPOT									0.00	0	0
Total For CLN338									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.88188			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	102.27527			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57511				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				100.00000	0.00000	99.72316				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.77411				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	99.82993				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.88912				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.87308				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	100.57341				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 23/06/2014 Spot Bond				100.00000	0.00000	101.45411				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.52761				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.87012				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 24/02/2017 Spot Bond				100.00000	0.00000	100.36828				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	100.36828				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0

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 28/05/2019 Spot Bond				100.00000	0.00000	100.24227				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	102.59052				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	100.39585				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	100.38299				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	100.85013				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	100.96129				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	101.54896				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	103.36123	10.55000	102.34594				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			10.17000	105.67889	10.17000	104.66662				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	101.64603				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.85652				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.31000	107.88493	12.31000	106.62914			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	100.89268			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			12.34000	106.34760	12.34000	106.31080			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			10.77000	105.71571	10.77000	105.68149			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	100.89268			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	100.91046			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	102.16059			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	101.62960			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	101.31435			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	101.12557			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.12981			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			9.68000	102.60393	9.68000	102.57161			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37467				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.09454				0.00	2,000,000,000	1,000,000,000
Total CLN378 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN378										0.00	2,000,000,000	1,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	38.51052	7.01000	39.10667				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	154.28212				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			8.62500	97.16531	8.62500	135.29091				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			8.24000	33.32810	8.24000	146.37780				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			8.24000	33.74277	8.24000	146.71981				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	90.50377				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	90.42257				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.36653				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.36653				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0

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 20/09/2016 Spot Bond				100.00000	0.00000	99.80564				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	99.81924				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	99.81663				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	101.74117				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	100.96747				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	101.57769				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	101.11589				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	101.12607				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	100.37556				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	101.30235				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			9.05000	108.55034	9.05000	106.06955				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			9.01500	100.11925	9.01500	100.09514				0.00	0	710,000,000
Total COJ04 SPOT										0.00	0	710,000,000
Total For COJ04										0.00	0	710,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			10.29000	111.28041	10.29000	111.24990				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			8.40000	103.40796	8.40000	103.38472				0.00	0	500,000,000
Total COJ06 SPOT										0.00	0	500,000,000
Total For COJ06										0.00	0	500,000,000
COJ07 On 23/03/2021 Spot Bond			9.88000	106.71281	9.88000	106.68485				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.00000	114.88730	8.00000	114.86268				0.00	0	145,800,000,000
Total COJG01 SPOT										0.00	0	145,800,000,000
Total For COJG01										0.00	0	145,800,000,000
COT01 On 03/04/2023 Spot Bond			10.30000	94.93162	10.30000	94.90558				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.97000	96.50584	10.97000	96.47769				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.97000	89.50406	10.97000	89.47795				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	100.44685				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	100.29088				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	100.18378				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	100.78735				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.20000	103.50018	11.20000	103.67189				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN38U On 10/06/2018 Spot Bond			100.00000	11.21889	100.00000	11.19171			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	100.85338			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			8.29000	97.32942	8.29000	97.30793			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	100.22913			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	100.09805			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	100.31116			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	70.70166	100.00000	70.56951			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.03687			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	100.57986			0.00	0	0
Total DLTC03 SPOT									0.00	0	0
Total For DLTC03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	101.78211			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.27087			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0

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 24/01/2019 Spot Bond				100.00000	0.00000	101.63202			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	101.93203			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	102.02590			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			7.28000	114.06385	7.28000	114.04145			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			8.53000	107.30228	8.53000	107.27752		21,780,502,000.00		2,553,400	4,000,000,000
Total DV22 SPOT								21,780,502,000.00		2,553,400	4,000,000,000
Total For DV22								21,780,502,000.00		2,553,400	4,000,000,000
DV23 On 27/02/2023 Spot Bond			9.05000	108.51500	9.05000	108.48847		17,181,425,000.00		1,898,500	4,100,000,000
Total DV23 SPOT								17,181,425,000.00		1,898,500	4,100,000,000
Total For DV23								17,181,425,000.00		1,898,500	4,100,000,000
DV24 On 18/02/2024 Spot Bond			9.16000	106.38195	9.16000	106.35563		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			9.69000	106.32961	9.69000	106.30182		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	100.00000		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	100.03167		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	100.41926		0.00		0	0
Total DVF16 SPOT								0.00		0	0
Total For DVF16								0.00		0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.88142		0.00		0	0
Total DVF17 SPOT								0.00		0	0
Total For DVF17								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2020 Spot Bond			8.18000	130.13539	8.18000	130.10657			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	102.62999			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	104.39295	0.10000	134.97077			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	122.08402	1.93000	122.02480		1,737,000,000,000.00		900,000,000	2,400,000,000
Total EL28 SPOT								1,737,000,000,000.00		900,000,000	2,400,000,000
Total For EL28								1,737,000,000,000.00		900,000,000	2,400,000,000
EL29 On 19/11/2029 Spot Bond			1.94000	109.64077	1.94000	109.58756			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	108.77878	2.08500	108.72547			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			2.10500	100.42071	2.10500	100.37150			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.78000	107.44658	9.78000	107.41825			0.00	0	48,000,000
Total EMM01 SPOT									0.00	0	48,000,000
Total For EMM01									0.00	0	48,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.63000	107.99582	9.63000	107.96822			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			10.02000	101.23027	10.02000	101.20337			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			10.38000	91.73897	10.38000	95.02761			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			10.54000	102.56856	10.54000	102.10493			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	100.45670			0.00	800,000,000	400,000,000
Total EPF001 SPOT									0.00	800,000,000	400,000,000
Total For EPF001									0.00	800,000,000	400,000,000
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	99.96684			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	100.60803			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	100.36930			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	100.37211			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	66.66667	100.00000	66.66667			0.00	0	0
Total EQ185U SPOT									0.00	0	0
Total For EQ185U									0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total EQ205U SPOT									0.00	0	0
Total For EQ205U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ206L On 15/10/2014 Spot Bond			100.00000	77.02059	100.00000	76.86372			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	85.28037	100.00000	85.08159			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	92.63959	100.00000	92.40506			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	128.77797	3.00000	128.71178			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			11.46000	107.17477	11.46000	107.14178			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	105.45161			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.01649			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	101.80561			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			10.09000	97.02691	10.09000	97.00082			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	101.44185			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	100.25213			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3A8 On 17/11/2014 Spot Bond				100.00000	0.00000	100.52543			0.00	0	0
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B: On 17/08/2014 Spot Bond				100.00000	0.00000	100.48507			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	100.42818			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	100.53471			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	100.47005			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	100.45086			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	100.46336			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	100.39740			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	100.41420			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	100.39405			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	100.40804			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			6.86000	103.20765	6.86000	103.18863		4,116,000,000,000.00	600,000,000	500,000,000	
Total ES15 SPOT								4,116,000,000,000.00	600,000,000	500,000,000	
Total For ES15								4,116,000,000,000.00	600,000,000	500,000,000	
ES18 On 20/04/2018 Spot Bond			7.85000	105.90180	7.85000	105.87953		19,639,827,865,000.00	2,501,888,900	10,511,888,900	
Total ES18 SPOT								19,639,827,865,000.00	2,501,888,900	10,511,888,900	
Total For ES18								19,639,827,865,000.00	2,501,888,900	10,511,888,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.58000	112.32009	8.58000	112.29402		64,662,916,032,000.00	7,536,470,400	11,434,883,300	
Total ES23 SPOT								14,662,916,032,000.00	7,536,470,400	11,434,883,300	
Total For ES23								14,662,916,032,000.00	7,536,470,400	11,434,883,300	
ES26 On 02/04/2026 Spot Bond			8.83000	94.40581	8.83000	94.38352		111,738,774,957,000.00	12,654,447,900	10,783,847,900	
Total ES26 SPOT								11,738,774,957,000.00	12,654,447,900	10,783,847,900	
Total For ES26								11,738,774,957,000.00	12,654,447,900	10,783,847,900	
ES33 On 15/09/2033 Spot Bond			9.56000	83.81136	9.58500	83.60277		318,384,965,076,000.00	137,906,377,100	125,891,577,100	
Total ES33 SPOT								18,384,965,076,000.00	137,906,377,100	125,891,577,100	
Total For ES33								18,384,965,076,000.00	137,906,377,100	125,891,577,100	
ES42 On 25/04/2042 Spot Bond			9.80000	88.75187	9.80000	88.72867		0.00	0	8,500,000,000	
Total ES42 SPOT								0.00	0	8,500,000,000	
Total For ES42								0.00	0	8,500,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.47530		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	100.49071		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	100.32897		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	101.09809		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	101.55021		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	100.25712		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	101.12720		0.00	0	0	
Total FIFC09 SPOT								0.00	0	0	
Total For FIFC09								0.00	0	0	
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.65452		0.00	0	0	
Total FIFC10 SPOT								0.00	0	0	
Total For FIFC10								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	11.31984	100.00000	11.29242			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.01616	100.00000	10.98948			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	101.65844			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	101.72726			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	101.86486			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	102.00244			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			6.70000	102.70892	6.70000	102.69040			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			9.51000	96.14993	9.51000	96.12539			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.01633			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.01626			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.00201			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.38995			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.19881			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	100.20219			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			10.38000	97.69578	10.38000	98.38643			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			11.31000	108.08780	11.31000	108.05513			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	100.46177			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			2.17000	128.80197	2.17000	129.47451			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	129.38017	2.08000	271.28691			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			2.25000	103.07251	2.25000	109.40273			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	101.91183	2.48000	155.70113			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			2.29500	118.11223	2.29500	209.70535			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			7.71000	110.05124	7.71000	110.02862			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.90400	61.13598	7.90400	60.46226			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.47500	39.08285	9.47500	38.17384				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.71000	37.80769	9.71000	36.87946				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	60.68669	100.00000	60.57155				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.50347				0.00	0	0
Total FRC101 SPOT										0.00	0	0
Total For FRC101										0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.48979				0.00	0	0
Total FRC105 SPOT										0.00	0	0
Total For FRC105										0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.48979				0.00	0	0
Total FRC106 SPOT										0.00	0	0
Total For FRC106										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.16123				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.48166				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	102.10169				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 15/06/2016 Spot Bond				100.00000	0.00000	99.84047				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.80679				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.99282				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC114 On 20/06/2014 Spot Bond				100.00000	0.00000	102.30655				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	100.46148	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	100.46148	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	99.84286				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	101.92885				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	101.83392				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	99.76507				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	101.89575				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.37073	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(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
FRC12(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
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	102.02156				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(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
FRC13(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
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.51339				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.43623				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 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
FRC143 On 20/09/2017 Spot Bond			100.09221	16.66519	100.09221	16.62479				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	101.71245				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	113.72070				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC146 On 20/09/2014 Spot Bond				100.00000	0.00000	102.09234				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	102.35094				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC148 On 24/02/2017 Spot Bond				100.00000	0.00000	100.45126				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	105.90462				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.94735				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.97007				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.79087				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.79638				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	102.38111				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC15(On 11/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC158 SPOT										0.00	0	0
Total For FRC158										0.00	0	0
FRC16(On 12/06/2014 Spot Bond				100.00000	0.00000	99.98316				0.00	0	0
Total FRC160 SPOT										0.00	0	0
Total For FRC160										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				100.00000	0.00000	101.76325				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	55.64346	13.22500	55.62379				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.65723				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.65944				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	102.53268				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	101.73896				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			3.49500	94.24177	3.49500	97.34646				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	101.81846				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	101.81846				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	102.35481				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	101.56561				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	99.81842				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	98.37415				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	101.70804				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	101.66607				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	100.84747				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.96638				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.00000	0.00000	100.56744				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	100.83843				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC182 On 26/01/2021 Spot Bond				100.00000	0.00000	100.97744				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	102.27087				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.77872				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC185 On 20/12/2018 Spot Bond				100.00000	0.00000	102.26866				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC186 On 20/03/2016 Spot Bond				100.00000	0.00000	101.64619				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC187 On 07/03/2017 Spot Bond				100.00000	0.00000	100.51435				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.79638				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.00000	0.00000	101.79638				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.00000	0.00000	99.89314				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0

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 02/04/2017 Spot Bond				100.00000	0.00000	101.38816			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	101.46840			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	101.20967			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	101.20967			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	101.45727			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	101.19569			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	101.19055			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	101.17749			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	101.18086			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	101.17282			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	101.06071			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.17282			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0

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 17/04/2016 Spot Bond				100.00000	0.00000	101.05623			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	100.78579			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	102.62763	8.75000	100.80292			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	100.39553			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	101.15456			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	101.95411			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	101.94280			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	100.02048			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	101.65939			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	100.94022			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			3.41000	118.58541	3.41000	119.02972			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.97910			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.99951			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			3.39000	109.04946	3.39000	119.19034			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			1.56000	99.57442	1.56000	124.61615			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			3.41000	106.23645	3.41000	119.02972			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.54000	103.15574	2.54000	124.49890			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.61000	103.97894	2.61000	129.32265			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	101.05906			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	95.17983			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	99.82422			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	99.82105			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	101.71597			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.96552			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	104.92788				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	102.30113				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	102.21498				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	101.84717				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	99.83696				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	101.84496				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	104.28145				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRC98 On 15/06/2016 Spot Bond				100.00000	0.00000	91.36151				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	99.89714				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	10.20558	100.00000	10.18085				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	21.53858	100.00000	21.48640				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15 On 14/03/2015 Spot Bond			4.68000	146.39237	4.68000	146.31062			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	101.33146			0.00	29,000,000,000	14,500,000,000
Total FRJ14 SPOT									0.00	29,000,000,000	14,500,000,000
Total For FRJ14									0.00	29,000,000,000	14,500,000,000
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.68561			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	102.86756			0.00	1,080,000,000	540,000,000
Total FRJ16 SPOT									0.00	1,080,000,000	540,000,000
Total For FRJ16									0.00	1,080,000,000	540,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.71284			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.33789			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	101.67992			0.00	0	100,000,000
Total FRJ19 SPOT									0.00	0	100,000,000
Total For FRJ19									0.00	0	100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48709			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	99.88506			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond				100.00000	0.00000	95.37246			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	99.43396	2.44000	130.84094			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.95486			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond			10.38000	101.41759	10.38000	101.33197			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	101.41759	10.38000	101.33197			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	100.67611			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	100.93581			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	97.40096	2.58000	105.65381			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			2.60500	200.60455	2.60500	200.43778			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	106.30184	2.55000	106.22271			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	101.12302			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			2.63500	199.73855	2.63500	199.56770			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	101.03631			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.35000	107.99345	2.35000	108.37444			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.25000	101.07769	2.25000	2.25000			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.59000	124.41142	2.59000	260.85758			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	129.28049	2.09000	271.07770			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	122.33865	2.81000	256.50696			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			2.54000	102.45025	2.54000	126.25187			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	100.88185			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.07000	130.55335	2.07000	126.49948			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	101.07752			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	101.34022			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	100.76799			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	105.73397	2.42000	105.68120			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	16.93691	104.97509	16.89406			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	20.69299	101.07593	19.18099			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	12.26409	100.44759	12.23426			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	99.92860			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	20.80972	100.76967	20.75896			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			2.12500	113.48959	2.12500	113.43391			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	98.74753	2.21000	109.81712			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	98.45126			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24000	98.46816	2.24000	109.50616			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	100.32293			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	127.30604	2.29000	338.20447			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	101.20219			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	100.72709			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	100.68682			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	100.65358			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	100.31384			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	100.21019			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	101.31597			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			5.76500	102.93312	5.76500	102.91707			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.71000	103.60054	6.71000	103.58196			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			7.58000	102.77310	7.58000	102.75233			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			8.01500	103.40176	8.01500	103.37969			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			8.22000	109.04750	8.22000	109.02349			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			8.72000	101.86237	8.72000	101.83874			2,616,000,000.00	300,000	790,000,000
Total FRX19 SPOT									2,616,000,000.00	300,000	790,000,000
Total For FRX19									2,616,000,000.00	300,000	790,000,000
FRX20 On 01/10/2020 Spot Bond			8.91000	100.93946	8.91000	100.91541			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			9.51000	91.89484	9.51000	91.82526			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			9.63000	107.35337	9.63000	107.32579			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.90000	98.42425	9.90000	99.00558			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			10.16000	97.63108	10.16000	97.60436			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			10.43000	78.98233	10.43000	78.96039			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	101.46636			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	101.52314			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	101.54583			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	101.60253			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	101.69329				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	101.76136				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	102.05623				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	100.37440				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	100.39404				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	100.41176				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	100.41595				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	100.42779				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	100.44557				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	100.46039				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	100.52547				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	101.52685				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	101.27386				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			9.36500	101.87494	9.36500	101.84947				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	100.57295				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	99.86884				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	99.20170				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	100.83717				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	100.85535				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	100.89046				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	100.93402				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	100.99445			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	100.03733			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	101.37218			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	101.12418			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	101.23295			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	101.37704			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	99.99989			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	100.44504			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	100.28869			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	100.23258				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	101.67706				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	101.14858				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	101.44225				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	99.96261				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	100.79207				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	100.80255				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	100.73911				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	100.52471				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	101.01907			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			8.07842	101.98201	8.07842	99.24873			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	101.06665			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			8.43114	102.02906	8.43114	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	101.12779			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			8.88140	102.09293	8.88140	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	101.20249			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	101.14592				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	101.27151				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	101.31786				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	100.49422				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	103.11415	9.89000	103.08665			989,000,000.00	100,000	100,000	
Total HPF05 SPOT									989,000,000.00	100,000	100,000	
Total For HPF05									989,000,000.00	100,000	100,000	
HWAY2 On 31/07/2020 Spot Bond			8.27000	110.54662	8.27000	110.52188			3,308,000,000.00	400,000	4,950,400,000	
Total HWAY20 SPOT									3,308,000,000.00	400,000	4,950,400,000	
Total For HWAY20									3,308,000,000.00	400,000	4,950,400,000	
HWAY2 On 07/12/2023 Spot Bond			1.88000	131.39309	1.88000	275.51213			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	134.38210	1.88000	281.77963			0.00	0	8,067,000,000	
Total HWAY24 SPOT									0.00	0	8,067,000,000	
Total For HWAY24									0.00	0	8,067,000,000	
HWAY3 On 31/07/2034 Spot Bond			9.55500	100.64688	9.55500	100.62092			955,500,000.00	100,000	23,063,700,000	
Total HWAY34 SPOT									955,500,000.00	100,000	23,063,700,000	
Total For HWAY34									955,500,000.00	100,000	23,063,700,000	
HWAY3 On 31/07/2035 Spot Bond			9.47500	101.31269	9.47500	101.28678			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	61.86326	100.00000	61.71339			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	16.06051	100.00000	16.02160			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	92.77207	100.00000	92.46387			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	43.04904	100.00000	42.94361			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	21.97427	100.00000	21.92046			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	14.19180	100.00000	14.15742			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	65.60214	100.00000	65.43969			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.60000	116.52718	1.60000	116.47161		6,444,160,000,000.00	4,027,600,000	76,450,194,600	
Total I2025 SPOT								6,444,160,000,000.00	4,027,600,000	76,450,194,600	
Total For I2025								6,444,160,000,000.00	4,027,600,000	76,450,194,600	
I2038 On 31/01/2038 Spot Bond			1.80500	121.78904	1.82000	121.39480		2,008,423,500,000.00	1,112,700,000	95,266,386,400	
Total I2038 SPOT								2,008,423,500,000.00	1,112,700,000	95,266,386,400	
Total For I2038								2,008,423,500,000.00	1,112,700,000	95,266,386,400	
I2046 On 31/03/2046 Spot Bond			1.92000	119.93436	1.92000	119.87619		23,825,280,000,000.00	12,409,000,000	103,530,000,000	
Total I2046 SPOT								23,825,280,000,000.00	12,409,000,000	103,530,000,000	
Total For I2046								23,825,280,000,000.00	12,409,000,000	103,530,000,000	
I2050 On 31/12/2050 Spot Bond			2.02500	126.12744	2.02500	126.06583		976,050,000,000.00	482,000,000	44,655,761,000	
Total I2050 SPOT								976,050,000,000.00	482,000,000	44,655,761,000	
Total For I2050								976,050,000,000.00	482,000,000	44,655,761,000	
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			7.60000	104.53207	7.60000	104.51088			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	100.60344			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	101.81453			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			8.10000	104.54452	8.10000	104.52196			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			8.26500	107.86757	8.26500	107.84384			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	100.43842			0.00	0	0
Total IBL25 SPOT									0.00	0	0
Total For IBL25									0.00	0	0
IBL26 On 18/08/2014 Spot Bond			4.53000	117.47573	4.53000	117.41042			0.00	0	0
Total IBL26 SPOT									0.00	0	0
Total For IBL26									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.92000	103.27545	7.92000	103.25329			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	100.68806			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	100.72814			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.38000	102.55187	1.38000	128.20482			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			2.14000	105.27725	2.14000	129.73991			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	101.72767				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	102.63523				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			8.38500	102.89568	8.38500	102.87260				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	100.32829				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	101.51743				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	100.51405				0.00	3,940,000,000	1,970,000,000
Total IBL43 SPOT										0.00	3,940,000,000	1,970,000,000
Total For IBL43										0.00	3,940,000,000	1,970,000,000
IBL45 On 21/12/2018 Spot Bond			8.94000	96.37042	8.94000	96.34727				89,400,000,000,000.00	10,000,000,000	5,000,000,000
Total IBL45 SPOT										89,400,000,000,000.00	10,000,000,000	5,000,000,000
Total For IBL45										89,400,000,000,000.00	10,000,000,000	5,000,000,000
IBL46 On 15/01/2020 Spot Bond			9.37000	93.88571	9.37000	93.86195				937,000,000.00	100,000	100,000
Total IBL46 SPOT										937,000,000.00	100,000	100,000
Total For IBL46										937,000,000.00	100,000	100,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.27465				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			8.46500	97.79249	8.46500	97.77034				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			9.42000	101.80460	9.42000	101.75402				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	100.77532				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	100.79814				0.00	300,000,000	300,000,000
Total IBL53 SPOT										0.00	300,000,000	300,000,000
Total For IBL53										0.00	300,000,000	300,000,000
IBL54 On 31/07/2016 Spot Bond			7.86000	101.45181	7.86000	101.43020				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			8.72000	100.85968	8.72000	100.83590				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	100.88340				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	100.53635				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			8.03500	103.92731	8.03500	103.90470				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			8.68000	104.90735	8.68000	104.88273				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			9.80000	106.03364	9.80000	106.00562				0.00	0	41,950,000,000
Total IBL60 SPOT										0.00	0	41,950,000,000
Total For IBL60										0.00	0	41,950,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.35029				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	100.88662				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	0.00428	100.00000	0.00427				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	100.91669				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	100.95753			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			9.03000	97.85946	9.03000	97.83584			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	100.73130	5.00000	100.71771			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	100.73130	5.00000	100.71771			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	101.81710	5.00000	101.80321			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	100.73130	5.00000	100.71771			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	100.97331	4.00000	100.96244			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	102.44892			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	102.36684			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	101.77445			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	107.82271	9.20000	107.79621			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	101.56664			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	101.56664			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	100.52549			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	7.25790	100.00000	7.24032			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	100.89517			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	100.62723			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	100.50406			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			9.60000	101.62604	9.60000	101.60014			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	100.25243			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	99.98281			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	100.26691			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	9.17130	100.00000	9.14908			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	66.66667	100.00000	99.72678			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	99.15913	100.00000	98.89819				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	92.87532	100.00000	92.63959				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	81.18001	100.00000	81.18000				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	96.45814	100.00000	96.20760				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	94.73711	100.00000	94.49543				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	97.63779	100.00000	96.87500				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	93.91959	100.00000	93.22389				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	89.25692	100.00000	88.62835				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	85.16958	100.00000	84.57813				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	81.20000	100.00000	99.17355				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	95.90551	100.00000	95.15625				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	90.89552	100.00000	90.22223				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	86.57353	100.00000	85.94161				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	97.13453				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	99.80640	5.90000	99.70989				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	99.69382	5.90000	99.59752				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	99.57442	6.00000	99.47673				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	99.34676	6.00000	99.24951				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	99.10561	6.10000	99.00722				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	98.99084	6.10000	98.89267				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	98.76209	6.10000	98.66438				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	101.77256				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			11.11262	103.75973	11.11262	103.22593				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			11.11262	102.04978	11.11262	102.06887				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	101.80647				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.02645				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.77015				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	101.23091	6.50000	101.21322				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	101.87366				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	101.37004				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	99.84353				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.02036				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	101.70580				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	101.23509				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	102.82876				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	101.37657			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	101.36551			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	100.00000			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	100.90874			0.00	0	0
Total ING239 SPOT									0.00	0	0
Total For ING239									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.59686			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	100.47978			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	100.40415			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	100.39948			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	100.20191			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	101.36356			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	100.94838			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	100.55186			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	100.21699			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	101.83135			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	100.24086			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	100.61808			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	97.38956			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	98.38275	100.00000	98.11828			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	92.87532	100.00000	92.63959			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	94.31525	100.00000	94.07216			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	101.13619			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	101.15980			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	101.17559			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			8.61000	101.89149	8.61000	101.86803			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	100.90712			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			9.58000	99.52693	9.58000	99.50163			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	101.89240			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			8.86500	104.55897	8.86500	104.53433		1,773,000,000.00		200,000	200,000
Total IPL6 SPOT								1,773,000,000.00		200,000	200,000
Total For IPL6								1,773,000,000.00		200,000	200,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.28727			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	101.27355			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	100.75842			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	100.39721			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	101.83927			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			8.78000	101.41554	8.78000	106.65042			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	101.63810			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	100.03724			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			3.23000	97.77548	3.23000	120.48424			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	136.34828	3.66000	136.13075			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.57880			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	101.37770			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	101.26750			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	99.97851			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	101.70625			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.60000	95.71851	3.60000	96.40044			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			3.60000	95.63871	3.60000	102.13641			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	99.99981			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	100.67288			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	99.98281			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			10.51000	111.64363	10.51000	111.61256			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	101.09383			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	136.34828	3.66000	136.13075			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	81.18000	100.00000	99.72678			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	95.96214	100.00000	95.71418			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	94.25498	100.00000	94.01576			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	96.12403	100.00000	96.80943			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	92.53842	100.00000	91.86296			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	83.99483	100.00000	83.41952			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	98.36065	100.00000	97.56097			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	88.04820	100.00000	87.52096			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	100.25807			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	100.97850			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	100.36376			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	97.13453	5.90000	99.90311			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	99.66170	5.90000	99.56546			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	99.54183	6.00000	99.44420			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	99.42795	6.00000	99.33054			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	99.07279	6.10000	98.97446			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	98.61560	6.10000	98.51818			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	100.64206			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	100.87041			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	101.27648			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	101.28431			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	100.57228			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	100.41008			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	100.42938			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	100.18015			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	101.15990			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	101.16779			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	101.18358			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	101.11251			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	101.01227			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	100.86416			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	99.84692			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	100.52864			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	100.29385				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	100.29083				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	101.41666				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	101.11001				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	100.93226				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	100.77083				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	100.25145				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	58.40739	100.00000	58.26590				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	100.87591				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	61.52170	100.00000	61.37102				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	101.66716				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	22.12096	100.00000	22.06737				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	101.21395			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	85.38283	100.00000	85.18519			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	83.97678	100.00000	83.78848			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	60.41707	100.00000	60.26910			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	68.99025	100.00000	68.85936			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	59.86022	100.00000	59.71521			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	65.60331	100.00000	65.44438			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	84.92308	100.00000	84.66258			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	102.25810			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	100.99308			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			8.62000	139.86694	8.62000	139.83486			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	101.87895			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	101.61259			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	100.28261			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	100.21206			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	100.84705			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.96500	98.99524	8.96500	98.97126		4,482,500,000.00	500,000	1,430,000,000	
Total LGL02 SPOT								4,482,500,000.00	500,000	1,430,000,000	
Total For LGL02								4,482,500,000.00	500,000	1,430,000,000	
LGL03 On 03/04/2018 Spot Bond			9.11500	71.21346	9.11500	96.75929		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			9.52000	101.33424	9.52000	101.30821		952,000,000.00	100,000	100,000	
Total LGL04 SPOT								952,000,000.00	100,000	100,000	
Total For LGL04								952,000,000.00	100,000	100,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.94349		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			10.60000	100.10699	10.60000	100.07859		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	99.93804		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	100.40231		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	100.42889		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	100.46072				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.01768				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.76139				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	97.88161				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	99.25941				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	98.80105				0.00	0	0
Total MAQ053 SPOT										0.00	0	0
Total For MAQ053										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.54270				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	66.72761	100.00000	70.64357				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	85.38283	100.00000	85.18519				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	101.77062				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	80.00000	100.00000	63.84496				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	87.94326	100.00000	87.32394				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ22 On 09/06/2014 Spot Bond			100.00000	66.66669	100.00000	66.66668			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	98.11828	100.00000	97.85523			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	96.81698	100.00000	96.56085			0.00	0	0
Total MAQ24U SPOT									0.00	0	0
Total For MAQ24U									0.00	0	0
MAQ25 On 09/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total MAQ25U SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For MAQ25U								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
MAQNC On 28/03/2017 Spot Bond			100.00000	20.33059	100.00000	9.90484		570,000,000,000,000.00	15,700,000,000	19,200,000,000	
Total MAQN01 SPOT								10,000,000,000,000.00	15,700,000,000	19,200,000,000	
Total For MAQN01								10,000,000,000,000.00	15,700,000,000	19,200,000,000	
MBF027 On 07/10/2014 Spot Bond			100.00000		0.00000	101.32752			0.00	0	0
Total MBF027 SPOT									0.00	0	0
Total For MBF027									0.00	0	0
MBF028 On 16/04/2015 Spot Bond			100.00000		0.00000	101.05527			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF029 On 01/10/2015 Spot Bond			100.00000		0.00000	101.91817			0.00	3,700,000,000	1,950,000,000
Total MBF029 SPOT									0.00	3,700,000,000	1,950,000,000
Total For MBF029									0.00	3,700,000,000	1,950,000,000
MBF030 On 01/10/2017 Spot Bond			100.00000		0.00000	102.39357			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF033 On 28/03/2016 Spot Bond			100.00000		0.00000	101.68341			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF034 On 10/09/2014 Spot Bond			100.00000		0.00000	100.01565			0.00	0	0
Total MBF034 SPOT									0.00	0	0
Total For MBF034									0.00	0	0
MBF035 On 10/12/2016 Spot Bond			100.00000		0.00000	100.30592			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0

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 11/11/2014 Spot Bond				100.00000	0.00000	100.51256				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	100.64036				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	100.97678				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.01056				0.00	60,000,000	15,000,000
Total MBF039 SPOT										0.00	60,000,000	15,000,000
Total For MBF039										0.00	60,000,000	15,000,000
MBP22 On 09/09/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978				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	58.72565	100.00000	58.58339				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	25.58623	100.00000	25.52424				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	62.46637	100.00000	62.31504				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			8.86000	102.06350	8.86000	102.03932			886,000,000.00		100,000	130,000,000
Total MBSA01 SPOT									886,000,000.00		100,000	130,000,000
Total For MBSA01									886,000,000.00		100,000	130,000,000
MBSA0 On 15/04/2019 Spot Bond			8.75000	101.99184	8.75000	101.96797			0.00		0	0
Total MBSA02 SPOT									0.00		0	0
Total For MBSA02									0.00		0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	99.95954				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	99.96257				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.08085			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	101.15701			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	101.16526			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	101.20647			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	102.86121			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	103.00723			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			8.20000	102.38299	8.20000	102.36051			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.93000	105.57481	8.93000	105.54933			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			9.70500	105.96385	9.70500	105.93610			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			6.40000	101.32819	6.40000	101.31065			0.00	0	0
Total MET01 SPOT									0.00	0	0
Total For MET01									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.53446			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	101.59120			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.72000	104.42354	9.72000	104.42163			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			7.61500	103.07886	7.61500	103.05794			761,500,000.00	100,000	4,990,000,000
Total MGL01 SPOT									761,500,000.00	100,000	4,990,000,000
Total For MGL01									761,500,000.00	100,000	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.24672			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			9.12500	99.41535	9.12500	99.39111			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	99.88789			0.00	2,500,000,000	3,500,000,000
Total MMIG01 SPOT									0.00	2,500,000,000	3,500,000,000
Total For MMIG01									0.00	2,500,000,000	3,500,000,000
MMIG0 On 17/03/2026 Spot Bond			9.58000	105.72892	9.58000	104.69769			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	13.48704	100.00000	13.45437			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	100.23700			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			8.82500	99.40173	8.82500	99.37828			882,500,000.00	100,000	80,000,000
Total MQB02 SPOT									882,500,000.00	100,000	80,000,000
Total For MQB02									882,500,000.00	100,000	80,000,000
MTN02 On 13/07/2014 Spot Bond			5.88500	104.57232	5.88500	104.55555			0.00	0	0
Total MTN02 SPOT									0.00	0	0
Total For MTN02									0.00	0	0
MTN03 On 13/07/2015 Spot Bond			7.70000	105.56361	7.70000	105.54157			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			8.76500	107.80377	8.76500	107.77823			1,753,000,000.00	200,000	520,000,000
Total MTN04 SPOT									1,753,000,000.00	200,000	520,000,000
Total For MTN04									1,753,000,000.00	200,000	520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	6.31893	100.89771	6.30351			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	6.40317	100.61875	6.38757			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	100.53694			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	100.54447			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	100.54810			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	100.59370			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.64662			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	0.40532	100.00000	0.40434			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4E68L On 14/08/2020 Spot Bond			100.00000	0.40532	100.00000	0.40434				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			9.16500	95.29088	9.16500	95.26768				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10L On 25/07/2016 Spot Bond			7.55000	101.39076	7.55000	101.37000				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11L On 28/11/2020 Spot Bond			9.24000	98.82524	9.24000	98.80099				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11E On 27/10/2014 Spot Bond				100.00000	0.00000	101.04030				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12L On 19/03/2021 Spot Bond			9.03000	103.88505	9.03000	103.86012				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12L On 20/02/2015 Spot Bond				100.00000	0.00000	100.48046				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13L On 19/03/2024 Spot Bond			9.50000	103.66267	9.50000	103.63652				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13L On 21/02/2017 Spot Bond				100.00000	0.00000	101.74797				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14L On 27/08/2015 Spot Bond				100.00000	0.00000	100.56978				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15L On 27/08/2017 Spot Bond				100.00000	0.00000	101.79634				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
NBK16L On 25/07/2016 Spot Bond				100.00000	0.00000	101.14238				0.00	400,000,000	1,200,000,000
Total NBK16B SPOT										0.00	400,000,000	1,200,000,000
Total For NBK16B										0.00	400,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.42153			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	101.47191			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			7.30000	106.36821	7.30000	106.34748			0.00	0	670,000,000
Total NBK2A SPOT									0.00	0	670,000,000
Total For NBK2A									0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.49434			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			8.76000	113.77807	8.76000	113.75157		1,752,000,000.00		200,000	440,000,000
Total NBK3A SPOT								1,752,000,000.00		200,000	440,000,000
Total For NBK3A								1,752,000,000.00		200,000	440,000,000
NBK4 On 28/10/2024 Spot Bond			10.79500	34.51168	10.79500	34.48261			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			7.50000	103.17800	7.50000	103.15725			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.03264			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	101.08682			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.85000	104.50160	7.85000	104.47974		1,570,000,000.00		200,000	440,000,000
Total NBK9A SPOT								1,570,000,000.00		200,000	440,000,000
Total For NBK9A								1,570,000,000.00		200,000	440,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.51528			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN4 On 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	101.16906				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	102.71805				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	101.38108				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	101.21416				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	100.18987				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	90.07684				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	100.17962				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.95746				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.04034				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	100.88161				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	101.27818				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	86.31870				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	101.59103				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	100.57097				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	99.82809				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	99.83780				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	101.29872				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	99.84374				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.47161				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	101.47051				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.79922				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	101.70804				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.96500	107.67097	9.96500	106.65080				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	101.69700				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			10.00000	106.35162	10.00000	105.43634				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	101.70804				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	101.52687				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	100.09571				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			8.55000	104.80081	8.55000	104.77698				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	101.08356				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.26959				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			10.14000	105.12474	10.14000	103.95050				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.39249				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	101.10466				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			12.21500	110.41162	12.21500	110.37604				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	110.24411				0.00	0	10,000,000,000
Total NEDH1B SPOT										0.00	0	10,000,000,000
Total For NEDH1B										0.00	0	10,000,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.17798				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	164.55501	2.10000	164.47440				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			8.77000	106.27327	8.77000	106.24808				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.01625				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	99.98275				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			9.40000	105.11303	9.40000	105.18229				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.38896				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.60706				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0

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 22/05/2048 Spot Bond				100.00000	0.00000	100.36738				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	100.38091				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	100.37281				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			9.60000	105.10026	9.60000	106.22559				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	100.38097				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	100.38901				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	100.38362				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			9.80000	105.08767	9.80000	105.15019				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	100.39988				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	100.39441				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.39711				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	100.49655				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.46382				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	100.40520				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			8.62000	113.62046	8.62000	113.59426				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.98000	120.38517	8.98000	120.35644				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	170.58720	1.99500	170.50410				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			9.34000	123.23178	9.34000	123.20105				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	100.91876				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	100.82097				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	101.56993				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	101.59308				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.29155				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	100.30164				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.32668			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	100.34686			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	16.20499	100.00000	16.16573			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	42.10016	100.00000	41.99705			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			6.83000	103.80498	6.83000	103.78594		2,732,000,000.00		400,000	400,000
Total OML01 SPOT								2,732,000,000.00		400,000	400,000
Total For OML01								2,732,000,000.00		400,000	400,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	14.89720	100.00000	14.86112			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond			100.00000		0.00000	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	65.27690	100.00000	65.11702			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	100.52939			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	100.84964			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond			100.00000		0.00000	100.12652			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	100.01235			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.21085			0.00	0	0
Total PNP17 SPOT									0.00	0	0
Total For PNP17									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.95781			0.00	80,000,000	20,000,000
Total PPC001 SPOT									0.00	80,000,000	20,000,000
Total For PPC001									0.00	80,000,000	20,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.74245			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
PR2A1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.90189			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	101.52078			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	101.49554			0.00	0	0
Total PR2A1H SPOT									0.00	0	0
Total For PR2A1H									0.00	0	0
PR2B1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.88896			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	101.57814			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	101.52537			0.00	0	0
Total PR2B1H SPOT									0.00	0	0
Total For PR2B1H									0.00	0	0
PR2C1I On 15/06/2014 Spot Bond				100.00000	0.00000	99.88283			0.00	0	0
Total PR2C1F SPOT									0.00	0	0
Total For PR2C1F									0.00	0	0
PR2C1G On 15/06/2014 Spot Bond				100.00000	0.00000	101.64697			0.00	0	0
Total PR2C1G SPOT									0.00	0	0
Total For PR2C1G									0.00	0	0
PR2C1H On 15/06/2036 Spot Bond				100.00000	0.00000	101.58044			0.00	0	0
Total PR2C1H SPOT									0.00	0	0
Total For PR2C1H									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1 On 15/06/2014 Spot Bond				100.00000	0.00000	99.87605			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	101.72726			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	101.64468			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	100.80595			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	100.82927			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	100.83977			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	100.86308			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	100.96328			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	100.98656			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	100.90649			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R009 On 15/09/2014 Spot Bond			6.60000	104.94721	6.60000	104.92855			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			6.25500	98.39807	6.25500	98.38148			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P On 21/12/2025 Spot Bond			8.04000	40.31494	8.04000	40.30621			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			6.56500	111.48327	6.60000	111.41942		756,143,173,465,000.00	1,486,084,261,000	1,799,045,014,400	
Total R157 SPOT								6,143,173,465,000.00	486,084,261,000	799,045,014,400	
Total For R157								6,143,173,465,000.00	486,084,261,000	799,045,014,400	
R158 On 15/09/2015 Spot Bond			6.60000	111.43909	6.60000	111.41942		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			6.50000	92.26742	6.50000	92.25138		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			6.60000	117.49633	6.60000	117.47560		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			6.43000	86.68286	6.43000	86.66796		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			8.20000	117.54321	8.22000	117.34393		799,332,876,760,000.00	1,926,747,911,800	1,853,883,341,800	
Total R186 SPOT								19,332,876,760,000.00	926,747,911,800	853,883,341,800	
Total For R186								19,332,876,760,000.00	926,747,911,800	853,883,341,800	
R187P On 21/12/2026 Spot Bond			7.96000	37.61980	7.96000	37.61173		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.88000	35.15903	7.88000	35.15156		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	282.18162	1.59000	282.04726		34,353,846,711,000.00	21,606,192,900	30,721,600,000	
Total R197 SPOT								34,353,846,711,000.00	21,606,192,900	30,721,600,000	
Total For R197								34,353,846,711,000.00	21,606,192,900	30,721,600,000	
R201 On 21/12/2014 Spot Bond			5.86000	101.25916	5.88500	101.23012		53,135,550,000,000.00	9,067,500,000	64,700,000,000	
Total R201 SPOT								53,135,550,000,000.00	9,067,500,000	64,700,000,000	
Total For R201								53,135,550,000,000.00	9,067,500,000	64,700,000,000	
R202 On 07/12/2033 Spot Bond			1.80500	225.76757	1.80500	225.65877		182,938,591,100,000.00	101,351,020,000	156,009,398,300	
Total R202 SPOT								182,938,591,100,000.00	101,351,020,000	156,009,398,300	
Total For R202								182,938,591,100,000.00	101,351,020,000	156,009,398,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			8.08500	100.10420	8.10000	99.99131			568,410,355,236,500.00	936,105,176,900	620,632,930,500
Total R2023 SPOT									8,410,355,236,500.00	936,105,176,900	620,632,930,500
Total For R2023									8,410,355,236,500.00	936,105,176,900	620,632,930,500
R203 On 15/09/2017 Spot Bond			7.22000	104.92052	7.26500	104.76927			657,780,978,990,000.00	922,130,329,500	699,182,516,300
Total R203 SPOT									7,780,978,990,000.00	922,130,329,500	699,182,516,300
Total For R203									7,780,978,990,000.00	922,130,329,500	699,182,516,300
R2030 On 31/01/2030 Spot Bond			8.72000	96.81725	8.72000	96.79443			330,380,760,000,000.00	267,245,500,000	373,294,500,000
Total R2030 SPOT									10,380,760,000,000.00	267,245,500,000	373,294,500,000
Total For R2030									10,380,760,000,000.00	267,245,500,000	373,294,500,000
R2032 On 31/03/2032 Spot Bond			8.25000	104.10856	8.25000	8.25000			0.00	0	0
Total R2032 SPOT									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Spot Bond			8.95500	98.69952	8.95500	98.67564			918,822,521,101,500.00	102,604,413,300	180,347,913,300
Total R2037 SPOT									18,822,521,101,500.00	102,604,413,300	180,347,913,300
Total For R2037									18,822,521,101,500.00	102,604,413,300	180,347,913,300
R204 On 21/12/2018 Spot Bond			7.46000	101.84786	7.51000	101.63610			035,916,773,922,000.00	272,911,095,700	412,691,734,800
Total R204 SPOT									15,916,773,922,000.00	272,911,095,700	412,691,734,800
Total For R204									15,916,773,922,000.00	272,911,095,700	412,691,734,800
R2048 On 28/02/2048 Spot Bond			9.07000	99.09812	9.07000	99.07423			956,549,234,949,000.00	105,462,980,700	279,859,847,500
Total R2048 SPOT									16,549,234,949,000.00	105,462,980,700	279,859,847,500
Total For R2048									16,549,234,949,000.00	105,462,980,700	279,859,847,500
R207 On 15/01/2020 Spot Bond			7.68500	101.00656	7.72000	100.83075			911,944,713,176,000.00	899,407,249,600	523,368,527,600
Total R207 SPOT									11,944,713,176,000.00	899,407,249,600	523,368,527,600
Total For R207									11,944,713,176,000.00	899,407,249,600	523,368,527,600
R208 On 31/03/2021 Spot Bond			7.85000	95.61867	7.88000	95.44835			229,248,647,145,000.00	1,557,866,069,700	974,094,873,700
Total R208 SPOT									19,248,647,145,000.00	557,866,069,700	974,094,873,700
Total For R208									19,248,647,145,000.00	557,866,069,700	974,094,873,700
R209 On 31/03/2036 Spot Bond			8.88000	76.06903	8.90500	75.85972			645,957,871,744,000.00	297,968,228,800	602,907,843,700
Total R209 SPOT									15,957,871,744,000.00	297,968,228,800	602,907,843,700
Total For R209									15,957,871,744,000.00	297,968,228,800	602,907,843,700
R210 On 31/03/2028 Spot Bond			1.76000	169.48806	1.76000	169.40659			115,262,400,000.00	65,490,000	30,393,100,000
Total R210 SPOT									115,262,400,000.00	65,490,000	30,393,100,000
Total For R210									115,262,400,000.00	65,490,000	30,393,100,000
R211 On 31/01/2017 Spot Bond			0.68000	130.68335	0.68000	130.62433			582,896,000,000.00	857,200,000	64,765,318,400
Total R211 SPOT									582,896,000,000.00	857,200,000	64,765,318,400
Total For R211									582,896,000,000.00	857,200,000	64,765,318,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			1.57000	135.09520	1.57000	135.03089			1,628,419,700,000.00	1,037,210,000	75,625,772,600
Total R212 SPOT									1,628,419,700,000.00	1,037,210,000	75,625,772,600
Total For R212									1,628,419,700,000.00	1,037,210,000	75,625,772,600
R213 On 28/02/2031 Spot Bond			8.72500	86.93145	8.74000	86.79512			800,074,495,135,000.00	550,151,804,600	431,771,286,700
Total R213 SPOT									10,074,495,135,000.00	550,151,804,600	431,771,286,700
Total For R213									10,074,495,135,000.00	550,151,804,600	431,771,286,700
R214 On 28/02/2041 Spot Bond			9.00500	76.64567	9.00500	76.62733			924,338,413,394,500.00	213,696,658,900	685,051,858,900
Total R214 SPOT									14,338,413,394,500.00	213,696,658,900	685,051,858,900
Total For R214									14,338,413,394,500.00	213,696,658,900	685,051,858,900
R226C On 15/09/2014 Spot Bond			5.85500	98.49897	5.85500	98.48341			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			6.66000	95.15430	6.66000	95.13736			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			6.50000	92.26742	6.50000	92.25138			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			6.42000	89.48496	6.42000	89.46960			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			6.43000	86.68286	6.43000	86.66796			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			5.94000	99.85375	5.94000	99.83752			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			5.89000	96.99993	5.89000	96.98446			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			6.57000	93.59041	6.57000	93.57379			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.44000	90.78787	6.44000	90.77206			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.42000	87.99021	6.42000	87.97493			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			6.48000	85.12855	6.48000	85.11364			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			7.24000	80.64450	7.24000	80.62875			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			7.29000	77.69492	7.29000	77.67964			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			7.51500	74.31078	7.51500	74.29572			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			7.49500	71.68217	7.49500	71.66768			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			7.47500	69.15987	7.47500	69.14593			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			7.46500	66.70367	7.46500	66.69024			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			7.68000	63.50598	7.68000	63.49283			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			7.66000	61.23444	7.66000	61.22179			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			7.80000	58.41988	7.80000	58.40760			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			7.77000	56.34933	7.77000	56.33754			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.74000	54.36789	7.74000	54.35654			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			7.71000	52.47128	7.71000	52.46038			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			7.67000	50.69954	7.67000	50.68905			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			7.63000	49.00652	7.63000	48.99644			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			8.16000	44.85341	8.16000	44.84356			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			8.12000	43.26982	8.12000	43.26036			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			8.08000	41.75821	8.08000	41.74912			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			8.04000	40.31494	8.04000	40.30621			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			8.00000	38.93656	8.00000	38.92817			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			7.96000	37.61980	7.96000	37.61173			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.92000	36.36159	7.92000	36.35384			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.88000	35.15903	7.88000	35.15156			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.47272				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	100.37428				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	101.48330				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	101.33704				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	16.73777	100.00000	16.69723				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	6.19944	100.00000	6.18425				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	18.74320	100.00000	20.97072				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.40944				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	99.99990				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.52247				0.00	800,000,000	400,000,000
Total RDFB03 SPOT										0.00	800,000,000	400,000,000
Total For RDFB03										0.00	800,000,000	400,000,000
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.05015				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	101.38570				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0

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 18/08/2014 Spot Bond				100.00000	0.00000	100.42761			0.00	0	0
Total RDFC14 SPOT									0.00	0	0
Total For RDFC14									0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.00576			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	100.43982			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	101.15001			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	100.75772			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.03685			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	101.20264			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	100.99849			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	100.27964			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	100.03831			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	100.81493			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	102.13455			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	101.29207			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	101.15942			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	101.15942			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	102.23466			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	102.49354			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.02645			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	106.64460	12.35000	106.60930			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	100.04400			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	13.54210	100.00000	13.50929			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP021 On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000			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	100.52491			0.00	0	0
Total RP022 SPOT									0.00	0	0
Total For RP022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.21324			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	101.10035			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	100.38699			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	2.32315	100.00000	2.31758			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	15.77961	100.00000	15.74096			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	23.27688	100.00000	23.22049			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	13.92493	100.00000	13.87408			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	23.23680	100.00000	23.18052			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.03963			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	101.80012			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.18000	105.34941	9.18000	105.32358		918,000,000.00	100,000	770,000,000	
Total RW21 SPOT								918,000,000.00	100,000	770,000,000	
Total For RW21								918,000,000.00	100,000	770,000,000	
RW23 On 10/12/2023 Spot Bond			9.35000	91.66773	9.35000	101.01817		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			9.89000	85.64880	9.89000	102.73117			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	96.59086			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			7.85000	107.04963	7.85000	107.02724			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	100.35255			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			9.31500	101.28743	9.31500	101.26225			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	101.04472			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	99.87783			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.91798			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	101.06874			0.00	120,000,000	30,000,000
Total SBK18 SPOT									0.00	120,000,000	30,000,000
Total For SBK18									0.00	120,000,000	30,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.04947			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.60000	102.31316	7.60000	102.29242		6,080,000,000,000.00		800,000,000	1,840,000,000
Total SBK7 SPOT								6,080,000,000,000.00		800,000,000	1,840,000,000
Total For SBK7								6,080,000,000,000.00		800,000,000	1,840,000,000
SBK9 On 10/04/2018 Spot Bond			9.11000	99.17288	9.11000	99.14874		18,220,000,000,000.00		2,000,000,000	2,370,000,000
Total SBK9 SPOT								18,220,000,000,000.00		2,000,000,000	2,370,000,000
Total For SBK9								18,220,000,000,000.00		2,000,000,000	2,370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			8.06000	109.61892	8.06000	109.59538			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.92000	109.79155	7.92000	109.76837			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			7.85000	109.87801	7.85000	109.85502			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			8.66500	100.81690	8.66500	100.79367			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.99500	109.69902	7.99500	109.67565			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.96000	109.74219	7.96000	109.71891			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	99.88978			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	101.93614			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	101.42414			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			8.31500	103.60930	8.31500	103.58637		25,443,900,000,000.00	3,060,000,000	1,530,000,000	
Total SBS13 SPOT								25,443,900,000,000.00	3,060,000,000	1,530,000,000	
Total For SBS13								25,443,900,000,000.00	3,060,000,000	1,530,000,000	
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.22059			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	101.56904			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.68903			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			9.03000	110.66663	9.03000	110.63978			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.87000	101.99469	9.87000	101.96799			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	100.59410			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	100.85363			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	100.57907			0.00	101,500,000,000	82,000,000,000
Total SBS23 SPOT									0.00	101,500,000,000	82,000,000,000
Total For SBS23									0.00	101,500,000,000	82,000,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.37523			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			8.61000	101.47931	8.61000	101.45605		15,503,166,000,000.00	1,800,600,000	1,840,000,000	
Total SBS25 SPOT								15,503,166,000,000.00	1,800,600,000	1,840,000,000	
Total For SBS25								15,503,166,000,000.00	1,800,600,000	1,840,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	11.08235	100.00000	11.05755			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			9.64000	106.14775	9.64000	106.12015		327,760,000,000,000.00	34,000,000,000	29,500,000,000	
Total SBS27 SPOT								327,760,000,000,000.00	34,000,000,000	29,500,000,000	
Total For SBS27								327,760,000,000,000.00	34,000,000,000	29,500,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.08544			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	102.79826	8.00000	103.97759		160,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total SBS29 SPOT								160,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For SBS29								160,000,000,000,000.00	20,000,000,000	20,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS3 On 25/05/2026 Spot Bond			8.92000	95.16608	8.92000	95.14353				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	1.54308	100.00000	1.33424				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	100.00000	8.00000	103.97759				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			9.58000	95.49438	9.58000	95.47010				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			7.65000	111.99849	7.65000	111.97527			765,000,000.00	100,000	320,000,000	
Total SBS9 SPOT									765,000,000.00	100,000	320,000,000	
Total For SBS9									765,000,000.00	100,000	320,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.12000	128.98201	2.12000	270.45117				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.32500	103.94403	1.32500	128.38384				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	106.30998				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.09397			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	10.65957	100.00000	10.63375			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				160.32880	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.95000	112.81556	1.95000	126.36723			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	101.23091	6.50000	101.21322			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	99.85217			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	101.46842			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	103.13368			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			9.29500	102.54012	9.29500	102.51453		929,500,000.00	100,000	280,000,000	
Total SHS05 SPOT								929,500,000.00	100,000	280,000,000	
Total For SHS05								929,500,000.00	100,000	280,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.87795			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	101.24838			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.53803				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	99.79307				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	100.71219				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	14.22626	100.00000	14.19180				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	99.98102				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	57.04578	100.00000	56.86768				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.90000	106.51268	7.90000	106.48988				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			9.11000	100.27624	9.11000	101.36637				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			8.61500	100.95548	8.61500	100.93235				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.43446				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.41685				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	100.74937				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.41975			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	100.87211			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			8.36500	106.71597	8.36500	106.69195			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	101.18850			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	101.55669			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	101.11614			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.43000	95.18609	9.43000	95.16213		3,772,000,000.00	400,000	2,500,400,000	
Total SSA06 SPOT								3,772,000,000.00	400,000	2,500,400,000	
Total For SSA06								3,772,000,000.00	400,000	2,500,400,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.19349			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.66589			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.98937			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.48800	87.83323	9.48800	87.81099			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			9.55000	87.55444	9.55000	87.53213			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

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 21/12/2014 Spot Bond			7.13000	100.60770	7.13000	100.58833			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00(On 15/01/2020 Spot Bond			8.98000	95.47595	8.98000	95.45278			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	99.86060			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			8.44500	101.42845	8.44500	101.40566			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01(On 31/01/2025 Spot Bond			2.35000	108.12402	2.35000	108.37444			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			8.46000	98.10646	8.46000	102.02857			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	100.73906			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	100.36545			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			9.64000	105.92440	9.64000	111.07596			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	100.17131			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN01(On 04/09/2014 Spot Bond				100.00000	0.00000	99.80885			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0
SSN02(On 18/09/2014 Spot Bond				100.00000	0.00000	99.86826			0.00	0	0
Total SSN020 SPOT									0.00	0	0
Total For SSN020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			9.97000	78.02496	9.97000	77.96311				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.03101				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	99.24828				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.46676				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY106 On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1063 SPOT										0.00	0	0
Total For SY1063										0.00	0	0
SY106 On 17/06/2014 Spot Bond				100.00000	0.00000	99.86985				0.00	0	0
Total SY1065 SPOT										0.00	0	0
Total For SY1065										0.00	0	0
SY106 On 18/06/2014 Spot Bond				100.00000	0.00000	99.85342				0.00	0	0
Total SY1067 SPOT										0.00	0	0
Total For SY1067										0.00	0	0
SY107 On 09/06/2014 Spot Bond			100.00000	66.66669	100.00000	66.66668				0.00	0	0
Total SY1072 SPOT										0.00	0	0
Total For SY1072										0.00	0	0
SY107 On 21/07/2014 Spot Bond				100.00000	0.00000	99.31116				0.00	0	0
Total SY1076 SPOT										0.00	0	0
Total For SY1076										0.00	0	0
SY107 On 29/07/2014 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total SY1078 SPOT										0.00	0	0
Total For SY1078										0.00	0	0
SY108 On 09/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1084 SPOT										0.00	0	0
Total For SY1084										0.00	0	0
SY108 On 10/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1085 SPOT										0.00	0	0
Total For SY1085										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.93458			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	98.96665			0.00	0	0
Total SY1087 SPOT									0.00	0	0
Total For SY1087									0.00	0	0
SY108€ On 13/06/2014 Spot Bond				100.00000	0.00000	99.93457			0.00	0	0
Total SY1088 SPOT									0.00	0	0
Total For SY1088									0.00	0	0
SY108€ On 17/06/2014 Spot Bond				100.00000	0.00000	99.86951			0.00	0	0
Total SY1089 SPOT									0.00	0	0
Total For SY1089									0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	98.85344			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	99.82009			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	98.83686			0.00	0	0
Total SY1094 SPOT									0.00	0	0
Total For SY1094									0.00	0	0
SY109€ On 18/06/2014 Spot Bond				100.00000	0.00000	99.85273			0.00	0	0
Total SY1095 SPOT									0.00	0	0
Total For SY1095									0.00	0	0
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.77138			0.00	0	0
Total SY1096 SPOT									0.00	0	0
Total For SY1096									0.00	0	0
SY109€ On 22/08/2014 Spot Bond				100.00000	0.00000	98.78791			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	99.77160			0.00	0	0
Total SY1099 SPOT									0.00	0	0
Total For SY1099									0.00	0	0
SY110C On 27/06/2014 Spot Bond				100.00000	0.00000	99.70756			0.00	0	0
Total SY1100 SPOT									0.00	0	0
Total For SY1100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.71960				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	99.65660				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	98.67022				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	99.50621				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	93.58974	100.00000	93.35038				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532		150,000,000,000,000.00		31,500,000,000	20,900,000,000	
Total SY1106 SPOT								150,000,000,000,000.00		31,500,000,000	20,900,000,000	
Total For SY1106								150,000,000,000,000.00		31,500,000,000	20,900,000,000	
SY1107 On 09/09/2014 Spot Bond			100.00000	80.39648	100.00000	80.21978		900,000,000,000,000.00		59,000,000,000	29,500,000,000	
Total SY1107 SPOT								900,000,000,000,000.00		59,000,000,000	29,500,000,000	
Total For SY1107								900,000,000,000,000.00		59,000,000,000	29,500,000,000	
SY1108 On 10/09/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				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			7.06000	109.11569	7.06000	109.09501				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.82000	103.04314	8.82000	103.01885				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	96.63787	100.00000	96.39567				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	90.72610	100.00000	90.50374				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	27.00114	100.00000	26.93574			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	100.91064			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	100.72695			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	100.35533			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	100.17222			0.00	0	50,000,000
Total TFS117 SPOT									0.00	0	50,000,000
Total For TFS117									0.00	0	50,000,000
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.33563			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	99.84819			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	99.83970			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS124 On 18/06/2014 Spot Bond				100.00000	0.00000	99.85676			0.00	0	0
Total TFS124 SPOT									0.00	0	0
Total For TFS124									0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.61527			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.10832			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	100.78275			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS84 On 28/07/2016 Spot Bond			7.85000	104.86437	7.85000	104.84207				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	100.92723				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	100.95313				0.00	6,000,000,000	3,000,000,000
Total TH10A2 SPOT										0.00	6,000,000,000	3,000,000,000
Total For TH10A2										0.00	6,000,000,000	3,000,000,000
TH10A On 18/07/2017 Spot Bond			7.83000	103.12430	7.83000	103.10243				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	100.91298				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	100.94537				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	102.69494				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	100.91298				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	100.94537				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	80.40930	7.16000	102.83790				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.00878				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.00361				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.12767				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.11089				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.61629				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	101.55863				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91169				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95313				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.48190	8.73000	103.45747				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90780				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94537				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.98000	93.33042	8.98000	100.61909				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	101.04402				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	101.09690				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01137				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	100.99714				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	101.15128				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	101.12508				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	101.11992				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	101.24782				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	101.52657				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	101.53170				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	101.75107				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	100.99909				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.61128	101.06155	6.59494				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.90780				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.21561			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.02430			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.07601			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	101.62141			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	101.36533			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	100.97868			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	100.99229			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	100.97868			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	100.99229			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.99909			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	100.97052			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	100.99229			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.06708			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	101.06708			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	101.06708			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	101.17580			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	101.20296			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	101.16901			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	101.71135			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	101.74517			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	101.73164			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.10000	104.57450	8.10000	104.55182			810,000,000.00	100,000	1,290,000,000
Total TL15 SPOT									810,000,000.00	100,000	1,290,000,000
Total For TL15									810,000,000.00	100,000	1,290,000,000
TL20 On 22/02/2020 Spot Bond			9.87000	85.47125	9.87000	85.41906			0.00	0	6,100,000,000
Total TL20 SPOT									0.00	0	6,100,000,000
Total For TL20									0.00	0	6,100,000,000
TN17 On 14/11/2017 Spot Bond			8.10500	104.07913	8.10500	104.05666			0.00	0	4,160,000,000
Total TN17 SPOT									0.00	0	4,160,000,000
Total For TN17									0.00	0	4,160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			9.13000	108.88047	9.13000	108.85405			14,661,867,000.00	1,605,900	27,772,999,900
Total TN20 SPOT									14,661,867,000.00	1,605,900	27,772,999,900
Total For TN20									14,661,867,000.00	1,605,900	27,772,999,900
TN20U On 14/04/2020 Spot Bond			100.00000	0.78447	100.00000	0.78199			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			9.35000	110.00469	9.35000	109.97739			0.00	0	10,280,000,000
Total TN23 SPOT									0.00	0	10,280,000,000
Total For TN23									0.00	0	10,280,000,000
TN25 On 19/08/2025 Spot Bond			9.44000	103.34886	9.44000	103.32253			0.00	0	18,830,000,000
Total TN25 SPOT									0.00	0	18,830,000,000
Total For TN25									0.00	0	18,830,000,000
TN27 On 14/11/2027 Spot Bond			9.47000	96.40740	9.47000	96.38317			18,995,873,000.00	2,005,900	2,255,505,900
Total TN27 SPOT									18,995,873,000.00	2,005,900	2,255,505,900
Total For TN27									18,995,873,000.00	2,005,900	2,255,505,900
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.66430			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	101.45450			0.00	3,000,000,000	4,500,000,000
Total TNF18 SPOT									0.00	3,000,000,000	4,500,000,000
Total For TNF18									0.00	3,000,000,000	4,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.56910			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	100.53591			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.54983			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	100.55121			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	100.61964			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.76141				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	101.38818				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	101.23410				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	101.26068				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	100.96255				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	101.02909				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	100.33251	10.00000	100.30475				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	100.32421	9.75000	100.29716				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	10.32535	100.00000	10.29784				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.07582				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.08057				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.08320				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.08373				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.09839				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.13048				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	98.17934				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	97.48844				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	97.29775				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	99.95445				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	99.30212				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	96.25028				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	98.98867				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	95.38084				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				102.61305	0.00000	98.76428				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	94.91403				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	94.98509				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	98.27289				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	94.81380				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	94.58702				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	97.80538				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	94.36307				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	93.67189				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	12.43868	100.00000	12.40854				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.42322				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	100.98328				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	100.92362				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0

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 24/07/2014 Spot Bond				100.00000	0.00000	100.91662				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	100.88880				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	100.77840				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	100.41575				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	100.23282				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	90.34653	100.00000	90.12346		750,000,000,000,000.00		17,500,000,000	15,000,000,000	
Total TWC055 SPOT								50,000,000,000,000.00		17,500,000,000	15,000,000,000	
Total For TWC055								50,000,000,000,000.00		17,500,000,000	15,000,000,000	
TWC05 On 25/07/2014 Spot Bond			100.00000	89.46078	100.00000	100.00000				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.03114				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	100.26197				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	100.92566				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.23397				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			9.28000	109.92193	9.28000	109.89483				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	101.10059				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	101.55280				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			9.60500	104.08180	9.60500	104.05527				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	101.27461				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	101.31429				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	100.65933				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	100.68128				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	100.68227				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	101.44731				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	101.48833				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.96000	110.44588	6.96000	110.42534				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.16000	241.87643	1.16000	241.76400				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP1 On 28/05/2015 Spot Bond			6.92000	102.25999	6.92000	102.24109				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			7.76500	103.57054	7.76500	103.54911				0.00	0	4,600,000,000
Total WSP2 SPOT										0.00	0	4,600,000,000
Total For WSP2										0.00	0	4,600,000,000
WSP3 On 28/05/2019 Spot Bond			8.06500	104.12073	8.06500	104.09837				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			8.34500	103.38703	8.34500	103.36407				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			8.42000	103.36819	8.42000	103.34503			10,104,000,000,000.00		1,200,000,000	3,100,000,000
Total WSP5 SPOT									10,104,000,000,000.00		1,200,000,000	3,100,000,000
Total For WSP5									10,104,000,000,000.00		1,200,000,000	3,100,000,000
Z014 On 30/06/2015 Spot Bond			6.55000	93.45828	6.55000	93.44165				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z019 On 30/06/2014 Spot Bond			5.92000	99.70890	5.92000	99.69278				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			6.48000	91.73653	6.48000	91.72055				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.90000	97.31024	5.90000	97.29493				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			6.55000	93.44165	6.55000	93.42501				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.45500	67.85144	7.45500	67.83795				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	39.06194	100.00000	38.98783				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	20.67598	100.00000	20.63675			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									90,883,817,766,526,500.00	222,730,641,400	080,314,289,700
Total for SPOT :									90,883,817,766,526,500.00	222,730,641,400	080,314,289,700
Total Futures									90 883 818 549 986 600.00	222,730,647,826	080,314,623,933
Total Options									0.00	0	49,667
Grand Total:									90,883,818,549,986,500.00	222,730,647,826	080,314,673,600