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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2014

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			123.99960	123.99960	123.95903	123.95903			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.39207	124.39207	124.35148	124.35148			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,969.03000	9.96903	10,009,600		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			9,959.03000	9.95903	9,999,600		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Call			9,949.03000	9.94903	9,989,600		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,341.48000	2.34148	2,382,070		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,361.48000	2.36148	2,402,070		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,351.48000	2.35148	2,392,070		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			9.69865	84.09061	9.70490	84.04473			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.79928	81.56625	9.80568	81.52006			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.90032	82.82965	9.90673	82.78418			0.00	0	0
Total ES33 Future												0.00	0	6,220
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			3,167.07000	3.16707	3,212,950		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			3,236.00000	3.23600	3,281,880		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	07/08/2014	Bond Future	10.14	Call			3,098.04000	3.09804	3,143,920		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			3,379.67000	3.37967	3,425,860		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			3,447.12000	3.44712	3,493,310		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			3,514.47000	3.51447	3,560,660		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	05/02/2015	Bond Future	10.00	Call			657.10000	0.65710	702,570		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			727.06000	0.72706	772,530		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			587.05000	0.58705	632,520		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	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			117.07278	117.07278	117.03501	117.03501			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.84200	118.84200	118.80422	118.80422			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			8,045.01000	8.04501	8,082,780		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			8,035.01000	8.03501	8,072,780		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			8,025.01000	8.02501	8,062,780		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	Call			1,814.22000	1.81422	1,852,000		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			1,804.22000	1.80422	1,842,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,794.22000	1.79422	1,832,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		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			121.93977	121.93977	121.89960	121.89960			0.00	0	725
I2038	On	06/11/2014			123.78244	123.78244	123.74244	123.74244			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	105.99	Call			15,909.60000	15.90960	15,949,770		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			15,899.60000	15.89960	15,939,770		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			15,889.60000	15.88960	15,929,770		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,752.44000	3.75244	3,792,440		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			3,742.44000	3.74244	3,782,440		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,732.44000	3.73244	3,772,440		0.00	0	0
I2038	On	06/11/2014	120.01	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			121.94754	121.94754	121.90752	121.90752			0.00	0	5,218
I2046	On	06/11/2014			122.44491	122.44491	122.40501	122.40501			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			17,477.52000	17.47752	17,517,540		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			17,467.52000	17.46752	17,507,540		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			17,457.52000	17.45752	17,497,540		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			17,975.01000	17.97501	18,014,910		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			17,965.01000	17.96501	18,004,910		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			17,955.01000	17.95501	17,994,910		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			127.33770	127.33770	127.29546	127.29546			0.00	0	2,720
I2050	On	06/11/2014			129.26155	129.26155	129.21943	129.21943			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			15,285.46000	15.28546	15,327,700		0.00	0	0

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			15,305.46000	15.30546	15,347,700		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			15,295.46000	15.29546	15,337,700		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			3,229.43000	3.22943	3,271,550		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			3,219.43000	3.21943	3,261,550		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			3,209.43000	3.20943	3,251,550		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			6.74017	112.49176	6.73698	112.49524		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			6.95867	107.36531	6.95377	107.36944		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.29539	109.02861	7.28503	109.03472		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Call			164.78000	0.16478	161,240	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			150.56000	0.15056	150,500	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			170.61000	0.17061	167,030	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			145.47000	0.14547	145,370	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			159.24000	0.15924	155,730	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			155.94000	0.15594	155,910	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			703.06000	0.70306	705,920	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			57.90000	0.05790	56,610	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			695.94000	0.69594	698,780	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			59.31000	0.05931	58,010	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			688.85000	0.68885	691,680	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			56.51000	0.05651	55,240	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			943.79000	0.94379	938,210	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			80.87000	0.08087	81,400	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			934.17000	0.93417	928,600	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			82.86000	0.08286	83,400	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			938.98000	0.93898	933,410	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			81.86000	0.08186	82,400	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			8.32835	118.03273	8.34458	117.89505		9.70	96,786,838.60	820	48,900
R186	On	06/11/2014	Bond Future			8.40627	119.80166	8.42302	119.66256		10.29	0.00	0	103
R186	On	05/02/2015	Bond Future			8.48155	116.36160	8.49866	116.22248		10.92	0.00	0	0

Contract 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												96,786,838.60	820	49,003
R186	On	07/08/2014	Bond Future	8.70	Put			537.19000	0.53719	493,650	9.81	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Put			1,789.00000	1.78900	1,699,060	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,017.32000	7.01732	7,145,660	10.07	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			71.00000	0.07100	61,660	10.07	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,979.12000	1.97912	2,042,270	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,258.27000	1.25827	1,183,740	9.68	0.00	0	105
R186	On	07/08/2014	Bond Future	8.70	Call			3,496.10000	3.49610	3,590,240	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			1,743.69000	1.74369	1,654,900	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,974.92000	4.97492	5,088,480	9.93	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			236.88000	0.23688	212,760	9.93	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,371.20000	1.37120	1,417,800	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			1,835.08000	1.83508	1,744,000	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			1,410.30000	1.41030	1,458,040	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Put			6,638.27000	6.63827	6,503,180	9.36	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			526.77000	0.52677	545,830	9.51	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			3,498.87000	3.49887	3,380,250	9.51	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			1,221.96000	1.22196	1,264,080	9.61	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,027.43000	2.02743	1,931,870	9.61	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			1,450.09000	1.45009	1,498,980	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			82.83000	0.08283	85,420	9.36	0.00	0	210
R186	On	06/11/2014	Bond Future	8.14	Call			1,948.40000	1.94840	1,992,220	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			4,330.14000	4.33014	4,234,860	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,980.72000	1.98072	2,025,110	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			4,277.15000	4.27715	4,182,440	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			2,013.38000	2.01338	2,058,350	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,224.59000	4.22459	4,130,460	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,893.39000	6.89339	6,996,370	10.60	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			919.57000	0.91957	883,450	10.60	0.00	0	2,010
R186	On	05/02/2015	Bond Future	9.00	Call			6,266.39000	6.26639	6,352,090	11.04	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,291.52000	2.29152	2,238,100	11.04	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			5,000.99000	5.00099	5,075,490	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,063.26000	3.06326	2,998,640	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,046.99000	5.04699	5,121,940	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,029.95000	3.02995	2,965,780	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,093.55000	5.09355	5,168,940	10.93	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,997.27000	2.99727	2,933,540	10.93	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												96,786,838.60	820	66,173
R197	On	07/08/2014	Bond Future			286.45725	286.45725	286.36609	286.36609			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			290.78571	290.78571	290.69447	290.69447			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			16,356.09000	16.35609	16,447,250		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			16,376.09000	16.37609	16,467,250		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			16,366.09000	16.36609	16,457,250		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	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			5,684.47000	5.68447	5,775,710		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			5,704.47000	5.70447	5,795,710		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			5,694.47000	5.69447	5,785,710		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			5.94230	102.19547	5.94336	102.19509		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			57.26000	0.05726	56,050	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			285.22000	0.28522	283,630	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			55.39000	0.05539	54,200	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			290.56000	0.29056	288,990	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			56.32000	0.05632	55,120	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			287.88000	0.28788	286,300	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			229.54173	229.54173	229.46748	229.46748		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			233.00999	233.00999	232.93556	232.93556			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	208.01	Call			21,468.50000	21.46850	21,541,360	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			11.02000	0.01102	9,630	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,488.41000	21.48841	21,561,280	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			10.93000	0.01093	9,550	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,478.46000	21.47846	21,551,320	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			10.98000	0.01098	9,590	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,945.56000	5.94556	6,019,990		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,935.56000	5.93556	6,009,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,925.56000	5.92556	5,999,990		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			8.18886	100.80635	8.20014	100.73913		7.95	177,318,369.65	1,759	12,508
R2023	On	06/11/2014	Bond Future			8.27806	98.39696	8.28974	98.32921		8.65	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.36693	99.92076	8.37882	99.85370		8.77	0.00	0	0
Total R2023 Future												177,318,369.65	1,759	12,508
R2023	On	07/08/2014	Bond Future	8.49	Call			2,181.46000	2.18146	2,220,560	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			474.31000	0.47431	446,190	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			2,224.28000	2.22428	2,263,960	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			458.92000	0.45892	431,380	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			2,267.45000	2.26745	2,307,700	8.08	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			443.92000	0.44392	416,950	8.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			3,035.29000	3.03529	3,071,690	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,314.09000	1.31409	1,282,740	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			3,071.45000	3.07145	3,108,150	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,293.60000	1.29360	1,262,550	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,107.81000	3.10781	3,144,820	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,273.35000	1.27335	1,242,610	8.69	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,867.65000	1.86765	1,837,000	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,911.27000	3.91127	3,947,890	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,847.03000	1.84703	1,816,590	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,945.66000	3.94566	3,982,490	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,826.59000	1.82659	1,796,360	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,877.02000	3.87702	3,913,430	8.87	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												177,318,369.65	1,759	12,508
R203	On	07/08/2014	Bond Future			7.31960	105.88527	7.34208	105.82308		3.03	0.00	0	24,601
R203	On	06/11/2014	Bond Future			7.44593	103.30907	7.47044	103.24650		3.13	0.00	0	200
R203	On	05/02/2015	Bond Future			7.58091	104.90913	7.60733	104.84741		3.09	0.00	0	0
Total R203 Future												0.00	0	24,801
R203	On	07/08/2014	Bond Future	6.84	Call			53.05000	0.05305	57,420	2.94	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,453.14000	1.45314	1,395,320	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			377.38000	0.37738	401,130	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			521.52000	0.52152	483,080	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			390.03000	0.39003	414,390	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			506.47000	0.50647	468,640	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			402.95000	0.40295	427,920	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			491.71000	0.49171	454,490	3.01	0.00	0	0

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	6.86	Call			226.64000	0.22664	238,020	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,799.36000	1.79936	1,748,170	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			301.04000	0.30104	315,330	3.06	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,562.22000	1.56222	1,513,940	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			215.80000	0.21580	226,740	3.04	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,840.56000	1.84056	1,788,930	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			221.17000	0.22117	232,330	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,819.91000	1.81991	1,768,500	3.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,099.84000	2.09984	2,144,260	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			406.84000	0.40684	389,540	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,117.26000	2.11726	2,161,860	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			401.40000	0.40140	384,280	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,134.74000	2.13474	2,179,500	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			396.03000	0.39603	379,070	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,114.35000	1.11435	1,145,440	3.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			921.52000	0.92152	890,890	3.08	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,961
R2030	On	07/08/2014	Bond Future			8.85648	93.11616	8.87278	92.98743			11,825,752.32	127	4,181
R2030	On	06/11/2014	Bond Future			8.93592	94.51241	8.95267	94.38229			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.01438	91.96916	9.03146	91.83869			0.00	0	0
Total R2030 Future												11,825,752.32	127	4,181
R2030	On	07/08/2014	Bond Future	8.99	Call			918.21000	0.91821	1,046,940		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			995.93000	0.99593	1,124,660		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			1,073.56000	1.07356	1,202,290		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	06/11/2014	Bond Future	9.01	Call			443.37000	0.44337	573,490		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			289.04000	0.28904	419,160		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			366.25000	0.36625	496,370		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	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			1,571.79000	1.57179	1,702,260		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			1,646.19000	1.64619	1,776,660		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			1,720.50000	1.72050	1,850,970		0.00	0	0

Contract 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									11,825,752.32	127	4,181
R2037 On 07/08/2014 Bond Future			9.07400	94.80712	9.08006	94.75198			9,480,712.00	100	10,002
R2037 On 06/11/2014 Bond Future			9.14956	96.22875	9.15575	96.17324			0.00	0	0
R2037 On 05/02/2015 Bond Future			9.22414	93.46173	9.23033	93.40704			0.00	0	0
Total R2037 Future									9,480,712.00	100	10,002
R2037 On 07/08/2014 Bond Future	9.04	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			365.47000	0.36547	310,330		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			274.03000	0.27403	218,890		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			182.73000	0.18273	127,590		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			4,599.71000	4.59971	4,655,220		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			4,682.32000	4.68232	4,737,830		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			4,764.81000	4.76481	4,820,320		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			2,249.13000	2.24913	2,303,820		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			2,334.00000	2.33400	2,388,690		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			2,418.74000	2.41874	2,473,430		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									9,480,712.00	100	10,002
R204 On 07/08/2014 Bond Future			7.58106	102.65195	7.59793	102.58974		4.45	0.00	0	14,498
R204 On 06/11/2014 Bond Future			7.68918	104.19038	7.70712	104.12777		4.43	0.00	0	200
R204 On 05/02/2015 Bond Future			7.79754	101.76931	7.81630	101.70754		4.59	0.00	0	0
Total R204 Future									0.00	0	14,698
R204 On 07/08/2014 Bond Future	7.44	Call			382.72000	0.38272	398,830	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			966.96000	0.96696	920,860	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			396.27000	0.39627	412,880	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			943.40000	0.94340	897,800	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			410.14000	0.41014	427,250	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			920.17000	0.92017	875,070	4.39	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,027.54000	1.02754	1,062,910	4.46	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			359.07000	0.35907	332,230	4.46	0.00	0	530
R204 On 06/11/2014 Bond Future	7.00	Call			273.28000	0.27328	282,360	4.29	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			2,777.66000	2.77766	2,724,130	4.29	0.00	0	0

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	7.01	Call			280.11000	0.28011	289,370	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			2,748.54000	2.74854	2,695,190	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,687.73000	1.68773	1,724,210	4.48	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			706.67000	0.70667	680,540	4.48	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			266.59000	0.26659	275,470	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,806.92000	2.80692	2,753,190	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,291.65000	2.29165	2,329,330	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			876.45000	0.87645	852,360	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,313.05000	2.31305	2,350,930	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			865.51000	0.86551	841,620	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,270.34000	2.27034	2,307,810	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			887.49000	0.88749	863,190	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												0.00	0	16,498
R2048	On	07/08/2014	Bond Future			9.17066	99.55353	9.18171	99.44354			57,641,493.87	579	13,550
R2048	On	06/11/2014	Bond Future			9.24571	96.61949	9.25704	96.50837			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.32005	98.11585	9.33155	98.00472			0.00	0	0
Total R2048 Future												57,641,493.87	579	13,550
R2048	On	07/08/2014	Bond Future	9.66	Call			4,552.64000	4.55264	4,662,630		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			4,370.12000	4.37012	4,480,110		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Call			4,461.46000	4.46146	4,571,450		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			4,439.16000	4.43916	4,550,280		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			4,528.97000	4.52897	4,640,090		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			4,349.19000	4.34919	4,460,310		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	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			1,601.27000	1.60127	1,712,400		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			1,694.79000	1.69479	1,805,920		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			1,507.57000	1.50757	1,618,700		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												57,641,493.87	579	13,550
R207	On	07/08/2014	Bond Future			7.82307	98.04862	7.83986	97.97668		5.76	97,166,182.42	991	33,961
R207	On	06/11/2014	Bond Future			7.92223	99.51841	7.93988	99.44591		5.81	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			8.02231	97.41847	8.04060	97.34662		6.01	0.00	0	0
R207	On	07/05/2015	Bond Future			8.09593	99.08687	8.11512	99.01483		6.00	0.00	0	0
Total R207 Future												97,166,182.42	991	34,061
R207	On	07/08/2014	Bond Future	7.69	Call			502.55000	0.50255	521,660	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,146.95000	1.14695	1,094,120	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			518.86000	0.51886	538,510	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,120.10000	1.12010	1,067,810	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			535.51000	0.53551	555,730	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,093.61000	1.09361	1,041,890	5.69	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			479.59000	0.47959	493,310	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,981.28000	2.98128	2,922,500	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			489.81000	0.48981	503,770	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,949.16000	2.94916	2,890,620	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			500.18000	0.50018	514,400	5.66	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,917.21000	2.91721	2,858,930	5.66	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,849.68000	2.84968	2,893,230	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,104.30000	1.10430	1,076,000	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,875.09000	2.87509	2,918,860	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,091.31000	1.09131	1,063,230	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,900.59000	2.90059	2,944,590	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,078.43000	1.07843	1,050,580	6.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,488.45000	2.48845	2,524,810	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,946.66000	1.94666	1,910,980	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,529.71000	1.52971	1,555,780	5.88	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,988.07000	2.98807	2,942,100	5.88	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,447.45000	2.44745	2,483,430	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,980.23000	1.98023	1,944,170	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,467.72000	2.46772	2,503,890	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,963.21000	1.96321	1,927,340	6.00	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												97,166,182.42	991	34,127
R208	On	07/08/2014	Bond Future			7.98818	96.17685	8.00472	96.09624		6.69	0.00	0	16,437
R208	On	06/11/2014	Bond Future			8.08277	94.22027	8.10004	94.13891		7.13	0.00	0	100
R208	On	05/02/2015	Bond Future			8.17604	95.67960	8.19383	95.59867		7.09	0.00	0	0
Total R208 Future												0.00	0	16,537
R208	On	07/08/2014	Bond Future	7.80	Put			1,479.82000	1.47982	1,417,260	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			492.36000	0.49236	510,980	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			1,446.82000	1.44682	1,384,830	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,712.83000	1.71283	1,763,710	6.70	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			383.54000	0.38354	353,810	6.70	0.00	0	630

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	07/08/2014	Bond Future	7.79	Call			460.08000	0.46008	477,570	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			1,513.24000	1.51324	1,450,120	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			476.03000	0.47603	494,080	6.57	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			510.69000	0.51069	524,880	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			3,633.83000	3.63383	3,566,660	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			521.78000	0.52178	536,230	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			3,595.91000	3.59591	3,529,000	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,731.95000	2.73195	2,782,400	7.21	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			871.68000	0.87168	840,770	7.21	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			499.78000	0.49978	513,710	6.92	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			3,671.95000	3.67195	3,604,520	6.92	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,503.87000	1.50387	1,468,440	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,873.55000	2.87355	2,918,520	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,538.70000	1.53870	1,502,740	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,900.72000	2.90072	2,945,960	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1,521.21000	1.52121	1,485,520	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,928.01000	2.92801	2,973,510	7.17	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	18,687
R209	On	07/08/2014	Bond Future			8.99482	76.30766	9.00077	76.26296		14.28	180,391,308.24	2,364	27,051
R209	On	06/11/2014	Bond Future			9.06693	74.30495	9.07299	74.26003		15.97	0.00	0	100
R209	On	05/02/2015	Bond Future			9.13684	75.45595	9.14290	75.41160		16.40	0.00	0	0
Total R209 Future												180,391,308.24	2,364	27,151
R209	On	07/08/2014	Bond Future	9.04	Call			1,663.02000	1.66302	1,670,470	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,369.33000	1.36933	1,332,080	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,702.69000	1.70269	1,710,530	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,334.42000	1.33442	1,297,560	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,742.89000	1.74289	1,751,120	14.19	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,300.16000	1.30016	1,263,690	14.19	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,116.45000	7.11645	7,146,760	16.44	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			717.62000	0.71762	703,010	16.44	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,786.83000	2.78683	2,799,220	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			7,378.57000	7.37857	7,409,670	16.47	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			659.78000	0.65978	645,960	16.47	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,014.41000	5.01441	5,037,170	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,194.42000	3.19442	3,160,800	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,610.05000	2.61005	2,621,520	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,153.98000	3.15398	3,120,530	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,203.93000	1.20393	1,207,970	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			5,646.35000	5.64635	5,605,470	15.58	0.00	0	0

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	8.75	Call			1,823.70000	1.82370	1,831,020	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			2,957.48000	2.95748	2,924,950	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,554.85000	3.55485	3,571,080	15.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,261.19000	2.26119	2,232,500	15.97	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			4,278.50000	4.27850	4,240,900	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,439.65000	2.43965	2,450,230	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,359.78000	3.35978	3,325,440	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,401.80000	1.40180	1,379,640	16.17	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,856.28000	6.85628	6,885,770	16.41	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			779.85000	0.77985	764,420	16.41	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,644.86000	2.64486	2,656,520	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,113.90000	3.11390	3,080,640	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,641.50000	4.64150	4,662,690	16.12	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,580.25000	1.58025	1,556,520	16.12	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,575.49000	2.57549	2,586,790	15.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,231.34000	4.23134	4,247,480	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,526.39000	3.52639	3,498,180	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,269.09000	4.26909	4,285,360	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,492.14000	3.49214	3,464,060	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,307.22000	4.30722	4,323,630	16.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,458.38000	3.45838	3,430,440	16.41	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												180,391,308.24	2,364	54,938
R210	On	07/08/2014	Bond Future			172.13488	172.13488	172.07935	172.07935			0.00	0	618
R210	On	06/11/2014	Bond Future			172.69645	172.69645	172.64090	172.64090			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,089.35000	13.08935	13,144,880		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			13,079.35000	13.07935	13,134,880		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,069.35000	13.06935	13,124,880		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	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			3,630.90000	3.63090	3,686,450		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,650.90000	3.65090	3,706,450		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			3,640.90000	3.64090	3,696,450		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618

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	07/08/2014	Bond Future			130.94365	130.94365	130.90466	130.90466			0.00	0	390
R211	On	06/11/2014	Bond Future			132.92246	132.92246	132.88358	132.88358			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Call			2,894.66000	2.89466	2,933,650		0.00	0	0
R211	On	07/08/2014	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Call			2,914.66000	2.91466	2,953,650		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			2,904.66000	2.90466	2,943,650		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,873.58000	2.87358	2,912,460		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,893.58000	2.89358	2,932,460		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			2,883.58000	2.88358	2,922,460		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			135.31439	135.31439	134.99084	134.99084			0.00	0	20,029
R212	On	06/11/2014	Bond Future			137.35926	137.35926	137.03156	137.03156			0.00	0	0
Total R212 Future												0.00	0	20,029
R212	On	07/08/2014	Bond Future	129.01	Call			5,980.84000	5.98084	6,304,390		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			6,000.84000	6.00084	6,324,390		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			5,990.84000	5.99084	6,314,390		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,041.56000	2.04156	2,369,260		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			2,031.56000	2.03156	2,359,260		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,021.56000	2.02156	2,349,260		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	20,029
R213	On	07/08/2014	Bond Future			8.85237	87.19541	8.87362	87.03426		12.48	192,265,879.05	2,205	24,963
R213	On	06/11/2014	Bond Future			8.93035	84.96136	8.95219	84.79826		13.93	0.00	0	0
R213	On	05/02/2015	Bond Future			9.00750	86.27713	9.02982	86.11302		14.27	0.00	0	0
Total R213 Future												192,265,879.05	2,205	24,963
R213	On	07/08/2014	Bond Future	8.84	Call			1,390.05000	1.39005	1,452,150	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/08/2014	Bond Future	8.84	Put			1,645.22000	1.64522	1,546,170	12.40	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,426.28000	1.42628	1,489,660	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			1,605.44000	1.60544	1,507,670	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,463.06000	1.46306	1,527,730	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			1,566.30000	1.56630	1,469,820	12.41	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,472.25000	2.47225	2,539,140	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,314.98000	3.31498	3,218,770	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,506.46000	2.50646	2,574,030	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,273.58000	3.27358	3,178,050	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,540.94000	2.54094	2,609,180	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,232.54000	3.23254	3,137,680	13.86	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,718.40000	4.71840	4,807,620	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,052.91000	3.05291	2,978,020	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,637.86000	4.63786	4,726,100	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,115.16000	3.11516	3,039,290	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,677.92000	4.67792	4,766,650	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,083.78000	3.08378	3,008,400	14.27	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												192,265,879.05	2,205	24,963
R214	On	07/08/2014	Bond Future			9.08926	77.11009	9.10027	77.02420		14.80	9,715,871.34	126	6,032
R214	On	06/11/2014	Bond Future			9.16158	74.97781	9.17285	74.89107		16.58	0.00	0	0
R214	On	05/02/2015	Bond Future			9.23301	76.13904	9.24444	76.05225		16.98	0.00	0	0
Total R214 Future												9,715,871.34	126	6,032
R214	On	07/08/2014	Bond Future	9.54	Put			454.44000	0.45444	425,520	15.04	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,811.47000	3.81147	3,869,050	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			439.99000	0.43999	411,680	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,869.42000	3.86942	3,927,620	15.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			425.92000	0.42592	398,230	15.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Call			3,753.77000	3.75377	3,810,740	15.04	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,131.49000	5.13149	5,182,730	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,584.44000	1.58444	1,548,270	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,083.43000	5.08343	5,134,330	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,561.45000	1.56145	1,525,610	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,538.73000	1.53873	1,503,230	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,819.40000	5.81940	5,875,120	16.95	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,248.35000	1.24835	1,217,330	16.95	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,118.11000	3.11811	3,153,280	16.55	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2,909.83000	2.90983	2,858,260	16.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,035.53000	5.03553	5,086,100	16.85	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,028.54000	5.02854	5,072,170	16.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 05/02/2015 Bond Future	9.50	Put			3,131.73000	3.13173	3,088,570	16.98	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			5,070.05000	5.07005	5,113,940	16.99	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,100.69000	3.10069	3,057,790	16.99	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,987.40000	4.98740	5,030,770	16.97	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,163.26000	3.16326	3,119,840	16.97	0.00	0	0
Total R214 Option									0.00	0	5,000
Total For R214									9,715,871.34	126	11,032
Total for Bond									832,592,407.49	9,071	379,120
IR CAN On 07/08/2014 Can-Do Interest Rate			143.38474	143.38474	143.34157	143.34157			0.00	0	635
Total IR CANDO ICAA Future									0.00	0	635
Total For IR CANDO ICAA									0.00	0	635
Total for Can-Do Interest Rate									0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			452.89000	452.89000	452.51700	452.51700			0.00	0	524
GOVI On 06/11/2014 GOVI			459.67300	459.67300	459.29600	459.29600			0.00	0	28
GOVI On 05/02/2015 GOVI			466.78700	466.78700	466.41300	466.41300			0.00	0	0
Total GOVI Future									0.00	0	552
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			74,730.00000	7.47300	71,000,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			74,830.00000	7.48300	71,100,000		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			74,930.00000	7.49300	71,200,000		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			102,960.00000	10.29600	106,730,000		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			102,860.00000	10.28600	106,630,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			103,060.00000	10.30600	106,830,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			64,030.00000	6.40300	67,770,000		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			64,230.00000	6.42300	67,970,000		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			64,130.00000	6.41300	67,870,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	552
Total for GOVI									0.00	0	552
AL12 On 07/08/2014 Index Future			496.39900	496.39900	495.84300	495.84300			0.00	0	0
AL12 On 06/11/2014 Index Future			503.83400	503.83400	503.27200	503.27200			0.00	0	0
AL12 On 05/02/2015 Index Future			511.63100	511.63100	511.06900	511.06900			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			424.80000	424.80000	424.50900	424.50900			0.00	0	0
AL37 On 06/11/2014 Index Future			431.16200	431.16200	430.86900	430.86900			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			499.51900	499.51900	499.14200	499.14200			0.00	0	1
AL7T On 06/11/2014 Index Future			507.00000	507.00000	506.62000	506.62000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			454.02500	454.02500	453.65100	453.65100			9,080,500.00	2	645
ALBI On 06/11/2014 Index Future			460.82500	460.82500	460.44700	460.44700			0.00	0	0
ALBI On 05/02/2015 Index Future			467.95700	467.95700	467.58100	467.58100			0.00	0	0
Total ALBI Future									9,080,500.00	2	645
Total For ALBI									9,080,500.00	2	645
IGOV On 07/08/2014 Index Future			216.70000	216.70000	216.58600	216.58600			2,167,000.00	1	1,266
IGOV On 06/11/2014 Index Future			219.97300	219.97300	219.85700	219.85700			0.00	0	87
IGOV On 05/02/2015 Index Future			223.40300	223.40300	223.29000	223.29000			0.00	0	0
Total IGOV Future									2,167,000.00	1	1,353
Total For IGOV									2,167,000.00	1	1,353
ILBI On 07/08/2014 Index Future			587.70200	587.70200	587.39800	587.39800			0.00	0	210
ILBI On 06/11/2014 Index Future			596.58200	596.58200	596.27500	596.27500			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									11,247,500.00	3	2,209
JIBAR F On 16/07/2014 Jibar Future			5.79000	94.21000	5.80000	94.20000			0.00	0	545
JIBAR F On 20/08/2014 Jibar Future			6.05000	93.95000	6.06000	93.94000			0.00	0	0
JIBAR F On 17/09/2014 Jibar Future			6.11000	93.89000	6.12000	93.88000			0.00	0	33,000
JIBAR F On 15/10/2014 Jibar Future			6.24000	93.76000	6.26000	93.74000			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	6.72000	93.28000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			6.94000	93.06000	6.98000	93.02000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.13000	92.87000	7.15000	92.85000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.28000	92.72000	7.31000	92.69000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.42000	92.58000	7.44000	92.56000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.55000	92.45000	7.57000	92.43000			0.00	0	0
Total Jibar Future									0.00	0	41,395
Total For JIBAR FUTURE									0.00	0	41,395
Total for Jibar									0.00	0	41,395
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 :									843,839,907.49	9,074	423,911

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	99.93601			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			7.17500	103.38839	7.17500	103.36859			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	100.01137			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			8.72500	104.49686	8.72500	104.47262		68,055,000,000,000.00	7,800,000,000	4,200,000,000	
Total AA05 SPOT								68,055,000,000,000.00	7,800,000,000	4,200,000,000	
Total For AA05								68,055,000,000,000.00	7,800,000,000	4,200,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.42970			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			9.42000	102.21241	9.42000	102.18671			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	100.67963			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	100.77689			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			9.59000	96.25768	9.59000	96.23319			0.00	0	100,000,000
Total AB013 SPOT									0.00	0	100,000,000
Total For AB013									0.00	0	100,000,000
AB06 On 27/03/2015 Spot Bond			7.27500	102.59867	7.27500	102.57875		2,336,002,500,000.00	321,100,000	160,800,000	
Total AB06 SPOT								2,336,002,500,000.00	321,100,000	160,800,000	
Total For AB06								2,336,002,500,000.00	321,100,000	160,800,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.12310			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			8.87000	104.99708	8.87000	104.97233		8,870,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,870,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,870,000,000,000.00	1,000,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12 On 20/09/2014 Spot Bond			1.28000	137.54896	1.28000	137.48500			0.00	0	110,000,000
Total ABCPI2 SPOT									0.00	0	110,000,000
Total For ABCPI2									0.00	0	110,000,000
ABCP13 On 07/12/2023 Spot Bond			2.23000	128.01087	2.23000	270.42288			0.00	0	50,000,000
Total ABCPI3 SPOT									0.00	0	50,000,000
Total For ABCPI3									0.00	0	50,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.64416			0.00	0	2,057,500
Total ABFN04 SPOT									0.00	0	2,057,500
Total For ABFN04									0.00	0	2,057,500
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.58280			0.00	0	120,000,000
Total ABFN06 SPOT									0.00	0	120,000,000
Total For ABFN06									0.00	0	120,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.17770			0.00	500,000,000	500,000,000
Total ABFN07 SPOT									0.00	500,000,000	500,000,000
Total For ABFN07									0.00	500,000,000	500,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.18501			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.18975			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.50672			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.60578			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.45571			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABL10A On 15/03/2015 Spot Bond			7.93500	105.66183	7.93500	105.63950		5,871,900,000,000.00		740,000,000	370,000,000
Total ABL10A SPOT								5,871,900,000,000.00		740,000,000	370,000,000
Total For ABL10A								5,871,900,000,000.00		740,000,000	370,000,000
ABL10B On 15/03/2015 Spot Bond				100.00000	0.00000	100.66312			0.00	0	0
Total ABL10B SPOT									0.00	0	0
Total For ABL10B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABL11A On 29/09/2014 Spot Bond			7.64500	102.72746	7.64500	102.70636				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	100.13789				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	100.65292				0.00	0	0
Total ABL12B SPOT										0.00	0	0
Total For ABL12B										0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.72351				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	101.53724				0.00	0	0
Total ABL14 SPOT										0.00	0	0
Total For ABL14										0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.79440				0.00	0	0
Total ABL15 SPOT										0.00	0	0
Total For ABL15										0.00	0	0
ABL16 On 25/03/2016 Spot Bond				100.00000	0.00000	100.01939				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	100.02266				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	100.49086				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	100.02475				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			2.93000	129.83341	2.93000	129.76732				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	117.99038	4.03000	117.92679				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05 On 18/02/2018 Spot Bond			4.78000	104.41941	4.78000	104.36087			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			5.95000	107.22835	5.95000	107.16489			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			11.27000	114.58376	11.27000	114.54905			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	102.41145			0.00	0	2,900,000,000
Total ABLS2B SPOT									0.00	0	2,900,000,000
Total For ABLS2B									0.00	0	2,900,000,000
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89750			0.00	0	0
Total ABLS3 SPOT									0.00	0	0
Total For ABLS3									0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	99.89316			0.00	0	0
Total ABLS4 SPOT									0.00	0	0
Total For ABLS4									0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	99.88800			0.00	0	6,800,000,000
Total ABLS5 SPOT									0.00	0	6,800,000,000
Total For ABLS5									0.00	0	6,800,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.53000	112.04486	4.53000	111.98289			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	56.24742	100.00000	56.11116			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			1.97000	170.81391	1.97000	170.73130			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	159.79757	2.76000	159.71687			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			2.00000	173.00030	2.00000	172.91646			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18053	7.91000	105.18053			0.00	0	0
Total ABN12 SPOT									0.00	0	0
Total For ABN12									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.79000	183.27010	1.79000	183.18236			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			8.26625	75.18105	8.26625	75.16469			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			8.26625	75.18105	8.26625	75.16469			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.01478			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	93.92000			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	92.73000			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	93.49000			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	88.81000			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	88.26000			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	101.51417			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.40611			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	87.68000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.18500	100.86078	7.18500	100.84159			0.00	0	0
Total ABN50 SPOT									0.00	0	0
Total For ABN50									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.65000			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	91.58000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.08000			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	99.98081			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			7.46500	110.68554	7.46500	110.66349			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	101.47957			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	85.78000			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	85.52000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			2.54000	95.82307	2.54000	107.36207				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			2.49000	101.89800	2.49000	156.84813				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	116.59627	2.39000	208.56456				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.96000				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			9.76000	90.89938	9.76000	90.87585				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	94.34000				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	100.00000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.03987				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	90.73000				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	99.29000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.41012	9.63000	106.38278			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	110.22000			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			9.70500	105.85043	9.70500	105.82303			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.12500	89.81594	9.12500	89.79404			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	104.67000			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	101.76000			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			9.80000	105.14749	9.80000	105.12001			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.48000			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	100.31443			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	101.20198			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			8.47000	107.13616	8.47000	107.11201		24,063,270,000,000.00	2,841,000,000	1,420,400,000	
Total ABS10 SPOT								24,063,270,000,000.00	2,841,000,000	1,420,400,000	
Total For ABS10								24,063,270,000,000.00	2,841,000,000	1,420,400,000	
ABS11 On 09/04/2021 Spot Bond			9.13000	103.50239	9.13000	103.47715		9,130,000,000,000.00	1,000,000,000	1,000,000,000	
Total ABS11 SPOT								9,130,000,000,000.00	1,000,000,000	1,000,000,000	
Total For ABS11								9,130,000,000,000.00	1,000,000,000	1,000,000,000	
ABS5 On 01/05/2015 Spot Bond			7.12500	102.21752	7.12500	102.19807		7,267,500,000,000.00	1,020,000,000	630,000,000	
Total ABS5 SPOT								7,267,500,000,000.00	1,020,000,000	630,000,000	
Total For ABS5								7,267,500,000,000.00	1,020,000,000	630,000,000	
ABS6 On 01/06/2020 Spot Bond			9.05000	96.73649	9.05000	96.71309		10,684,430,000,000.00	1,180,600,000	590,300,000	
Total ABS6 SPOT								10,684,430,000,000.00	1,180,600,000	590,300,000	
Total For ABS6								10,684,430,000,000.00	1,180,600,000	590,300,000	
ABS7 On 11/09/2026 Spot Bond			9.92500	94.69641	9.92500	94.67148		19,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total ABS7 SPOT								19,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total For ABS7								19,850,000,000,000.00	2,000,000,000	1,000,000,000	
ABS9 On 17/03/2016 Spot Bond			7.82500	105.02064	7.82500	104.99873		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.04000	216.67134	2.04000	274.38932		0.00	0	50,000,000	
Total ABS12 SPOT								0.00	0	50,000,000	
Total For ABS12								0.00	0	50,000,000	
ABS13 On 31/01/2017 Spot Bond			1.22000	126.97715	1.22000	129.74902		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.10000	128.66147	2.10000	131.18189		0.00	0	10,000,000	
Total ABS14 SPOT								0.00	0	10,000,000	
Total For ABS14								0.00	0	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00302	100.00000	0.00301				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	46.87216	100.00000	46.75737				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.62500	105.84120	11.62500	105.80870				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.99369				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.57868	100.00000	3.57001				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	101.01865				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.37206				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	21.33062	100.00000	21.27895				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	100.96872				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	63.70594	11.00000	63.68772				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	21.33062	100.00000	21.27895				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.13430				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.14758				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	100.12837				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	100.13238				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	100.13414				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	103.32248				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	103.32248				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	103.34230				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	100.12519				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	103.34230				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.30265			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	89.88650			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	100.12287			0.00	0	0
Total ACL089 SPOT									0.00	0	0
Total For ACL089									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	99.99974			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	100.13002			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	100.13380			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	100.13537			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	100.13218			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	100.12520			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			9.57000	101.94163	9.57000	101.97943			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	101.27336			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	101.95596			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	83.61175			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	163.80532			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	163.85252			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	100.12831			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	100.75880			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	100.75880			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	100.62967			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	100.12429			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	100.12333			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	101.17124			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	100.51267			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.17142				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	99.90903				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	103.87108				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.16246				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	102.07206				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.69268				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	100.12881				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	100.12644				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	100.11359				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	100.11083				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	100.11618				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	100.12612				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.12047				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	100.11407				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	100.11586				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.72036	10.23000	102.69251				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	100.11746				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	100.11488				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	118.85004				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			9.66500	100.70712	9.66500	100.68115				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	100.12556				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	113.89071	1.75000	113.85526				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	100.11569				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	100.11583				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.12309				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	100.12705				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	100.11913				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	100.12625				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	100.70978				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	102.09452				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	102.04817				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	100.11770				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.34714				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	100.12625				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	100.12268				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	100.12935				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.13143				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	100.11472				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	100.11715				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.13200				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	100.13200				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	100.13969				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	100.12388				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	100.14002				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	102.45805				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	100.13969				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	92.79732				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	100.13473				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.13337				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	118.70607				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	119.56137				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.11595				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	100.11484				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	100.69337				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	100.11785				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	100.11833				0.00	20,000,000	10,000,000
Total ACL213 SPOT										0.00	20,000,000	10,000,000
Total For ACL213										0.00	20,000,000	10,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.12309				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	100.11610				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	100.11595				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	100.12690				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.97732			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	101.25397			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	100.51574			0.00	0	0
Total ADCP06 SPOT									0.00	0	0
Total For ADCP06									0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ADCP07 SPOT									0.00	0	0
Total For ADCP07									0.00	0	0
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	98.38274	100.00000	98.11828			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	14.78920	100.00000	14.75337			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	100.69628			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	100.76858			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	100.81668			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	101.30141			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	101.43433			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.61146			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	101.25961			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			8.20500	98.54365	8.20500	98.52200			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.63170			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	101.90442			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			8.64500	102.15495	8.64500	102.13147		2,593,500,000.00		300,000	300,000
Total AIR01 SPOT								2,593,500,000.00		300,000	300,000
Total For AIR01								2,593,500,000.00		300,000	300,000
AIR02 On 30/04/2023 Spot Bond			9.40000	115.31045	9.40000	115.28151		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	97.15302	100.00000	96.80851		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			7.27500	108.86320	7.27500	108.84205		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	94.88521	100.00000	94.64439		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			9.50000	99.13107	9.50000	99.10607		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	13.29702	100.00000	13.26759		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.23000	98.98248	10.23000	98.95565			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			2.74000	161.59698	2.74000	161.51548			0.00	0	10,000,000
Total AIRL01 SPOT									0.00	0	10,000,000
Total For AIRL01									0.00	0	10,000,000
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.34458			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG011 On 06/12/2014 Spot Bond				100.00000	0.00000	100.34719			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG012 On 06/06/2015 Spot Bond				100.00000	0.00000	100.36696			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	101.36811			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.26625			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.78730			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.10816			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0

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 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	100.11913				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	100.12087				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 09/12/2015 Spot Bond				100.00000	0.00000	100.41022				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	104.93000				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	100.36432				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	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.00000	0.00000	100.26617				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	100.10800				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	100.10641				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	99.95684			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			9.13500	104.60726	9.13500	104.58173			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	101.84150			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.27378			0.00	0	60,000,000
Total BAW13 SPOT									0.00	0	60,000,000
Total For BAW13									0.00	0	60,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.58608			0.00	2,400,000,000	1,200,000,000
Total BAW15 SPOT									0.00	2,400,000,000	1,200,000,000
Total For BAW15									0.00	2,400,000,000	1,200,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.00968			0.00	400,000,000	150,000,000
Total BAW17 SPOT									0.00	400,000,000	150,000,000
Total For BAW17									0.00	400,000,000	150,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.79716			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			9.70000	99.90367	9.70000	99.87782		19,400,000,000,000.00	0.00	2,000,000,000	1,011,600,000
Total BAW19 SPOT								19,400,000,000,000.00	0.00	2,000,000,000	1,011,600,000
Total For BAW19								19,400,000,000,000.00	0.00	2,000,000,000	1,011,600,000
BAW2 On 02/10/2015 Spot Bond			7.43000	107.74640	7.43000	107.72493		4,458,000,000.00	0.00	600,000	10,600,000
Total BAW2 SPOT								4,458,000,000.00	0.00	600,000	10,600,000
Total For BAW2								4,458,000,000.00	0.00	600,000	10,600,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	99.86943			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	99.88169			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			7.62500	102.29218	7.62500	102.27124			0.00	0	0
Total BAW7 SPOT									0.00	0	0
Total For BAW7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			9.02000	104.86110	9.02000	104.83582			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			11.15649	101.80812	11.15649	101.20317			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			11.12165	100.24409	11.12165	100.13331			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.16533	100.17490	11.16533	100.08325			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	99.88993			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			11.20388	100.12161	11.20388	100.00595			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			11.97518	99.35191	11.97518	99.31669			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	99.88728			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	99.88728			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	99.88735			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			11.40649	99.36144	11.40649	99.49698			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			11.33313	100.91049	11.33313	100.03322			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA14 On 30/09/2015 Spot Bond			11.12165	100.24409	11.12165	100.13331				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			11.27165	100.36489	11.27165	100.15183				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			10.43876	95.56762	10.43876	99.81760				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	99.89316				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	99.88771				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	99.88771				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	99.89372				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	97.66054				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			10.85718	99.03365	10.85718	99.35951				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			11.79500	98.14615	11.79500	98.11482				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	99.89099				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			11.72000	70.64523	11.72000	95.88554				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	97.73193				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	99.90347				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	87.07800	9.28000	99.89924				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.88935				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			11.53500	67.47311	11.53500	95.80419				0.00	0	1,000,000,000
Total BAYA32 SPOT										0.00	0	1,000,000,000
Total For BAYA32										0.00	0	1,000,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89262				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	99.88989				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	99.88989				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	97.49764				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	99.89394				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	99.89504				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	100.18047				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.63677			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	99.89504			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	99.89372			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.89913			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	99.89513			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	99.92574			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			14.15649	101.73725	14.15649	101.15119			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			15.39636	99.80137	15.39636	99.75671			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			14.28710	99.76621	14.28710	99.76743			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	99.85437			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	99.85437			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	99.85437			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	99.84891				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	99.87350				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	17.52725	100.00000	17.49399				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.55301	100.00000	18.50758				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.88533	100.00000	16.84397				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.42304	100.00000	10.39751				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.42388	100.00000	10.39862				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.60196	100.00000	12.57109				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.91938	100.00000	10.89263				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	101.22319				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	101.20875				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	6.77658	100.00000	6.74306				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	6.77658	100.00000	6.74306			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	93.11224	100.00000	92.87532			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	87.32057	100.00000	87.11217			0.00	0	0
Total BCP83U SPOT									0.00	0	0
Total For BCP83U									0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560			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			1.94000	104.18684	1.94000	176.86949			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			8.32000	92.87620	8.32000	145.37659			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			8.32000	94.16716	8.32000	145.73067			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			8.70500	96.88431	8.70500	96.86176			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	100.36415			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	100.11860			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			8.13500	98.53328	8.13500	98.51193		1,627,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,627,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,627,000,000,000.00	200,000,000	100,000,000	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	102.04269			0.00	0	0
Total BG22A1 SPOT								0.00	0	0	
Total For BG22A1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.29048				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.31705				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	101.40561				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	101.49414				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	101.74162				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	15.81835	100.00000	15.77961				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	101.08369				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	101.13794				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	101.16118				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	101.16893				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	101.26187				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	101.38570				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D On 30/10/2016 Spot Bond			100.00000	15.47308	100.00000	15.43518			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	15.47308	100.00000	15.43518			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	100.17164			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.18503			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	100.18868			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			8.57000	103.01148	8.57000	102.98799			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	100.19962			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	100.21894			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	8.84362	100.00000	8.82220			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	8.84362	100.00000	8.82220			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			6.99500	104.29550	6.99500	104.27566		979,300,000,000.00		140,000,000	70,000,000
Total BID01 SPOT								979,300,000,000.00		140,000,000	70,000,000
Total For BID01								979,300,000,000.00		140,000,000	70,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.21280			0.00	0	60,000,000
Total BID04 SPOT									0.00	0	60,000,000
Total For BID04									0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.30058				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	98.77299				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	98.04996				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.63071				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.73290				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	100.62092				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	100.65282				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	100.71075				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	100.95099				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	101.35241				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	55.84383	100.00000	55.70855				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	20.57836	100.00000	20.52796				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.17638			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.79438			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.44500	103.79019	7.44500	103.76956			1,489,000,000.00	200,000	200,000
Total CBL06 SPOT									1,489,000,000.00	200,000	200,000
Total For CBL06									1,489,000,000.00	200,000	200,000
CBL08 On 02/11/2016 Spot Bond			9.67000	111.22056	9.67000	111.19202			5,224,701,000,000.00	540,300,000	270,000,000
Total CBL08 SPOT									5,224,701,000,000.00	540,300,000	270,000,000
Total For CBL08									5,224,701,000,000.00	540,300,000	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.72457			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			9.32000	103.46778	9.32000	103.44217			11,565,188,000,000.00	1,240,900,000	820,100,000
Total CBL11 SPOT									11,565,188,000,000.00	1,240,900,000	820,100,000
Total For CBL11									11,565,188,000,000.00	1,240,900,000	820,100,000
CBL12 On 06/09/2018 Spot Bond			11.44500	103.03131	11.44500	103.00015			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	101.54583			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			11.69500	104.12801	11.69500	104.09532			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	100.94549			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			9.56000	100.71040	9.56000	100.68485			12,428,000,000.00	1,300,000	800,000
Total CBL16 SPOT									12,428,000,000.00	1,300,000	800,000
Total For CBL16									12,428,000,000.00	1,300,000	800,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.95699			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			12.13500	99.71948	12.13500	99.68703			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.14102			0.00	45,000,000	15,000,000
Total CBL19 SPOT									0.00	45,000,000	15,000,000
Total For CBL19									0.00	45,000,000	15,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.25220			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.01798			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.45000	92.79300	10.45000	92.76732			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			10.15000	114.18537	10.15000	114.15449			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.00000	110.50428	10.00000	110.47483			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			9.33000	115.35554	9.33000	115.32695			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	100.51480			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			11.92000	103.13648	11.92000	103.10403			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	101.04650			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	99.97305			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.27050			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	102.44755			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	102.80001			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.49456			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	100.56356			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	101.33631			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	101.32240			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	101.39588			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	100.98943			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	100.12840			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	101.17178			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	100.24072			0.00	0	0
Total CLN183 SPOT									0.00	0	0
Total For CLN183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	99.89108	10.11000	99.86387				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	100.24072				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	99.78869				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	119.20330	2.76000	119.14301				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	116.23185	3.14000	119.11791				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	102.64872	8.25000	102.62616				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.24072				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	100.24072				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	124.40363	3.10000	118.69761				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	124.15645	2.40000	118.46399				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	100.18173				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	101.60189				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.41412				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			8.52500	101.62144	8.52500	101.59826				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	101.72885				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	101.70522				0.00	0	5,500,000,000
Total CLN217 SPOT										0.00	0	5,500,000,000
Total For CLN217										0.00	0	5,500,000,000
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.34852				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	101.36135				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			8.57500	101.72919	8.57500	101.70585				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			8.57500	101.72919	8.57500	101.70585				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.62500	100.53801	8.62500	100.51482				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	100.13161				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.14539				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.35816				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23 On 17/01/2015 Spot Bond				100.00000	0.00000	101.35816				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 15/06/2016 Spot Bond				100.00000	0.00000	100.25885				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.86380				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.13361				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.62160				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.66092				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.15361	9.35000	103.12758				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.15361	9.35000	103.12758				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				100.00000	0.00000	100.62153				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.62321				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	101.01163				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.17432				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	100.99248				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	100.40475				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.51234				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.63481				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	100.63481				0.00	250,000,000	250,000,000
Total CLN258 SPOT										0.00	250,000,000	250,000,000
Total For CLN258										0.00	250,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.63481				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	100.63481				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	100.51197				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			9.46500	103.10536	9.46500	103.07945				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	100.72533				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	101.77346				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	100.15011				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	100.93268				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	100.56297				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	100.56249				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.59393				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	100.70810				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.74727				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	100.80402				0.00	150,000,000	150,000,000
Total CLN278 SPOT										0.00	150,000,000	150,000,000
Total For CLN278										0.00	150,000,000	150,000,000
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	102.99812				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	100.35737				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	100.01155				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	99.98182				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	100.11753				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	100.13574				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	100.13574				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	100.13574				0.00	0	0
Total CLN286 SPOT										0.00	0	0
Total For CLN286										0.00	0	0
CLN287 On 20/06/2017 Spot Bond				100.00000	0.00000	100.13574				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	101.38073				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.12353				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.25808				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.22377				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91052				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.99981				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.76776				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	100.14075				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91057				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91057				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90466				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	124.11301				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.61667				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	125.13661				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	123.46490				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	122.52967				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	120.61597				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	121.15778				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.99126				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.04000	93.05141	11.04000	93.02423				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.56000	94.58787	11.56000	94.55898				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90903				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.14157				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	100.96822				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.33146				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	101.32498				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	101.34998	8.80500	101.34360				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	100.12388				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	102.99920				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	117.93583				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	100.12973				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	100.13211				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	100.14126				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	102.17111				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	103.04140				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	103.04140				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	103.04140				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.00000	0.00000	100.14772				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 19/07/2014 Spot Bond				100.00000	0.00000	101.17532				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90903				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2015 Spot Bond				100.00000	0.00000	106.79365				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				100.00000	0.00000	106.91166				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33 On 28/07/2017 Spot Bond				100.00000	0.00000	101.25395				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.16435				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90849				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	100.18801				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	100.15391				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	100.11717				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.13684			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	101.24142			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.92499			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91122			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN348 On 28/10/2018 Spot Bond				100.00000	0.00000	101.17383			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN349 On 24/02/2017 Spot Bond				100.00000	0.00000	100.81778			0.00	0	0
Total CLN351 SPOT									0.00	0	0
Total For CLN351									0.00	0	0
CLN350 On 24/02/2017 Spot Bond				100.00000	0.00000	100.81778			0.00	0	0
Total CLN352 SPOT									0.00	0	0
Total For CLN352									0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	100.58608			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	100.18665			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN353 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
CLN354 On 24/02/2017 Spot Bond				100.00000	0.00000	100.87940			0.00	0	0
Total CLN356 SPOT									0.00	0	0
Total For CLN356									0.00	0	0
CLN355 On 24/02/2017 Spot Bond				100.00000	0.00000	100.85066			0.00	0	0
Total CLN357 SPOT									0.00	0	0
Total For CLN357									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	101.21771				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	101.32293				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.11245				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	100.13158	10.55000	102.71833				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.22000	102.13681	10.22000	104.72519				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	102.00442				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.29253				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.36000	103.61967	12.36000	106.79376				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	101.34723				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			12.39000	106.62847	12.39000	106.51738				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			10.82000	105.96219	10.82000	105.85885				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	101.34723				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	101.29469			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	100.15070			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.13858			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.73119			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12388			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90499			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.75000	102.74614	9.75000	102.64838			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88296			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.13732			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.61941	7.01000	39.23027			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	153.96341			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.70500	96.88431	8.70500	135.26590			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			8.32000	33.09668	8.32000	145.37659			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			8.32000	33.51233	8.32000	145.73067			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	90.79095			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	90.71221			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	101.70413			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	101.70413			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.13318			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.12423			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.12604			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.12625			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.33146			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	100.11452			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.12071			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.11992			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	100.72742			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	101.65167			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			9.07500	108.89160	9.07500	106.42739			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			9.02000	100.46545	9.02000	100.44123		12,808,400,000,000.00	1,420,000,000	710,000,000	
Total COJ04 SPOT								12,808,400,000,000.00	1,420,000,000	710,000,000	
Total For COJ04								12,808,400,000,000.00	1,420,000,000	710,000,000	
COJ05 On 05/06/2023 Spot Bond			10.36000	111.30733	10.36000	111.27662		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			8.42500	103.72301	8.42500	103.69963		0.00	0	150,000,000	
Total COJ06 SPOT								0.00	0	150,000,000	
Total For COJ06								0.00	0	150,000,000	
COJ07 On 23/03/2021 Spot Bond			9.95000	106.78558	9.95000	106.75740		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			10.00000	101.60805	10.00000	101.58097		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			10.35000	95.05224	10.35000	95.02604				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.05000	96.39212	11.05000	96.36380				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			11.05000	89.37900	11.05000	89.35273				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	100.73626				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	100.60210				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	100.48893				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	101.08310				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			11.27000	97.97779	11.27000	98.32208				0.00	0	29,000,000,000
Total CPV01 SPOT										0.00	0	29,000,000,000
Total For CPV01										0.00	0	29,000,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.63457	100.00000	11.60639				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	101.12229				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			8.29500	97.63853	8.29500	97.61696				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	100.50742				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.37536				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	100.58995				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	72.74506	100.00000	72.60517				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	100.34070				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	100.86979				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	102.34934				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	100.16404				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.14710				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	102.35659				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	102.47136				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.90000	100.88243	8.90000	100.85843				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			7.30500	114.34984	7.30500	114.32742			9,642,600,000,000.00	1,320,000,000	660,000,000
Total DV21 SPOT									9,642,600,000,000.00	1,320,000,000	660,000,000
Total For DV21									9,642,600,000,000.00	1,320,000,000	660,000,000
DV22 On 07/02/2020 Spot Bond			8.59000	107.40477	8.59000	107.37982			63,769,016,919,000.00	7,423,634,100	4,011,534,100
Total DV22 SPOT									63,769,016,919,000.00	7,423,634,100	4,011,534,100
Total For DV22									63,769,016,919,000.00	7,423,634,100	4,011,534,100
DV23 On 27/02/2023 Spot Bond			9.10000	108.60734	9.10000	108.58064			70,446,259,520,000.00	7,741,347,200	4,071,047,200
Total DV23 SPOT									70,446,259,520,000.00	7,741,347,200	4,071,047,200
Total For DV23									70,446,259,520,000.00	7,741,347,200	4,071,047,200
DV24 On 18/02/2024 Spot Bond			9.21000	106.45529	9.21000	106.42882			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			9.78000	106.03810	9.78000	106.01014			5,868,000,000,000.00	600,000,000	300,000,000
Total DV29 SPOT									5,868,000,000,000.00	600,000,000	300,000,000
Total For DV29									5,868,000,000,000.00	600,000,000	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.29578			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 12/12/2014 Spot Bond			100.00000	77.27445	100.00000	77.03144			0.00	0	80,000,000,000
Total DVC004 SPOT									0.00	0	80,000,000,000
Total For DVC004									0.00	0	80,000,000,000
DVC00: On 23/06/2015 Spot Bond			100.00000	53.49123	100.00000	53.32240			0.00	0	40,000,000,000
Total DVC005 SPOT									0.00	0	40,000,000,000
Total For DVC005									0.00	0	40,000,000,000
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.69140			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	100.14365			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.24000	130.24099	8.24000	130.21194			33,136,665,600,000.00	4,021,440,000	2,027,400,000
Total E170 SPOT									33,136,665,600,000.00	4,021,440,000	2,027,400,000
Total For E170									33,136,665,600,000.00	4,021,440,000	2,027,400,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	100.14021			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.89726	0.10000	133.90112			2,000,000,000.00	20,000,000	2,000,000,000	
Total EL15 SPOT									2,000,000,000.00	20,000,000	2,000,000,000	
Total For EL15									2,000,000,000.00	20,000,000	2,000,000,000	
EL28 On 02/05/2028 Spot Bond			1.92000	123.11675	1.92000	123.05742			0.00	0	8,230,000,000	
Total EL28 SPOT									0.00	0	8,230,000,000	
Total For EL28									0.00	0	8,230,000,000	
EL29 On 19/11/2029 Spot Bond			1.93000	110.58603	1.93000	110.53270			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			2.07500	109.72527	2.07500	109.67183			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			2.09000	101.37471	2.09000	101.32534			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			9.85000	107.55059	9.85000	107.52202			0.00	0	0	
Total EMM01 SPOT									0.00	0	0	
Total For EMM01									0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			9.70000	108.05962	9.70000	108.03180			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			10.10000	101.14160	10.10000	101.11453			0.00	0	0	
Total EMM03 SPOT									0.00	0	0	
Total For EMM03									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.47000	91.50944	10.47000	95.03349				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			10.63000	102.33222	10.63000	102.16773				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	100.75336				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.53907				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	100.23378				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	100.87701				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	100.66904				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	100.67415				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	79.45281	100.00000	79.28590				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ207U On 14/08/2014 Spot Bond			100.00000	88.37772	100.00000	88.16425				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208U On 11/07/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ209I On 11/06/2015 Spot Bond			100.00000	55.98547	100.00000	55.81068			0.00	0	0
Total EQ209U SPOT									0.00	0	0
Total For EQ209U									0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	129.77201	3.00000	129.70567			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			11.48500	101.19527	11.48500	101.16406			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	103.07055			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	101.36646			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	102.14850			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			10.11500	97.34418	10.11500	97.31795			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.83842			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	100.61007			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	100.86692			0.00	0	0
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0
ERS3B On 17/08/2014 Spot Bond				100.00000	0.00000	100.80001			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	100.77630			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	100.88232			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	100.85261			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	100.74334			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	100.76402			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	100.72023			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	100.75082			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	100.71411			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	100.73961			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			6.88500	103.46533	6.88500	103.44620		2,754,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,754,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,754,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.87500	106.15320	7.87500	106.13080		195,737,224,725,000.00	24,855,520,600	12,955,350,000	
Total ES18 SPOT								195,737,224,725,000.00	24,855,520,600	12,955,350,000	
Total For ES18								195,737,224,725,000.00	24,855,520,600	12,955,350,000	
ES23 On 25/01/2023 Spot Bond			8.65000	112.27088	8.65000	112.24461		51,409,025,135,000.00	5,943,239,900	3,091,292,200	
Total ES23 SPOT								51,409,025,135,000.00	5,943,239,900	3,091,292,200	
Total For ES23								51,409,025,135,000.00	5,943,239,900	3,091,292,200	
ES26 On 02/04/2026 Spot Bond			8.91000	94.19251	8.91000	94.17007		133,721,481,366,000.00	15,008,022,600	4,312,238,200	
Total ES26 SPOT								133,721,481,366,000.00	15,008,022,600	4,312,238,200	
Total For ES26								133,721,481,366,000.00	15,008,022,600	4,312,238,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			9.64500	83.49716	9.65000	83.43874			968,036,468,493,000.00	100,366,663,400	114,803,800,000
Total ES33 SPOT									8,036,468,493,000.00	100,366,663,400	114,803,800,000
Total For ES33									8,036,468,493,000.00	100,366,663,400	114,803,800,000
ES42 On 25/04/2042 Spot Bond			9.84000	88.76246	9.84000	88.73917			167,280,000,000,000.00	17,000,000,000	8,500,000,000
Total ES42 SPOT									7,280,000,000,000.00	17,000,000,000	8,500,000,000
Total For ES42									7,280,000,000,000.00	17,000,000,000	8,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.78421			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	100.80984			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	100.63597			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	101.40116			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	99.99983			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	100.53170			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	101.40248			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	101.96704			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.73927	100.00000	11.71082			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	11.42434	100.00000	11.39667			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.17021			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.17712			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.19088			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4[On 15/09/2023 Spot Bond				100.00000	0.00000	100.20457			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			6.72500	102.98207	6.72500	102.96338		11,432,500,000,000.00	1,700,000,000	850,000,000	
Total FRB03 SPOT								11,432,500,000,000.00	1,700,000,000	850,000,000	
Total For FRB03								11,432,500,000,000.00	1,700,000,000	850,000,000	
FRB05 On 21/12/2018 Spot Bond			9.53500	96.43046	9.53500	96.40592		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	100.28600		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	100.28593		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	101.32210		0.00	0	130,000,000	
Total FRB10 SPOT								0.00	0	130,000,000	
Total For FRB10								0.00	0	130,000,000	
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.92258		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.53044		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	100.53950		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.45000	97.63913	10.45000	98.45996				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			11.33500	102.47971	11.33500	102.44884				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	98.60480				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			2.20000	129.49081	2.20000	130.29556				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			2.07000	129.58927	2.07000	273.75845				0.00	0	150,000,000
Total FRBI23 SPOT										0.00	0	150,000,000
Total For FRBI23										0.00	0	150,000,000
FRBI25 On 31/01/2025 Spot Bond			2.25000	103.83796	2.25000	110.32467				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	102.13182	2.47000	157.20813				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	118.48207	2.28000	211.93846				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			7.73500	110.36115	7.73500	110.33839				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			7.89400	61.36395	7.89400	60.72029				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.47300	39.23592	9.47300	38.34770				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	37.95195	9.71000	37.05070				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC021 On 02/03/2015 Spot Bond			100.00000	62.44024	100.00000	62.32177			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	100.97583			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	100.94918			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	100.94918			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	100.61932			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	100.93334			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	100.14931			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	100.25112			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	100.12846			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	100.14162			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	100.24749			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	100.13969			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	100.13290			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	100.15169			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	100.13732			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	100.11645	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.14630			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.18121			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.17575			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC137 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	13.82400	100.09221	13.79048				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.12420				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.30482				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	100.14839				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.16671				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 24/02/2017 Spot Bond				100.00000	0.00000	100.87413				0.00	0	0
Total FRC148 SPOT										0.00	0	0
Total For FRC148										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.64416				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.13832				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	100.13995				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0

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 20/12/2017 Spot Bond				100.00000	0.00000	100.12728			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	100.13020			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	100.17185			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.12784			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	57.78884	13.22500	57.76841			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	100.12023			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	100.12039			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.17985			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.12610			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.49500	94.98993	3.49500	98.22339			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.13179			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.13179			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.74422				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	99.90903				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.18961				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 15/06/2016 Spot Bond				100.00000	0.00000	97.69362				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.12388				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.12087				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.27884				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.14236				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.91532				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.26516				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.39019				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.16404				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.12894				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.16387				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.11944				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 07/03/2017 Spot Bond				100.00000	0.00000	101.14470				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.13020				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.13020				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.17169				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.68651				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	101.78423				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	101.50015				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	101.50015				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	100.13779				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

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 09/04/2016 Spot Bond				100.00000	0.00000	101.48756			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	101.48117			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	101.46861			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	101.47282			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	101.49658			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	101.35344			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	101.49658			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.34772			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	101.11470			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	100.18768	8.75000	101.20678			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	100.11906			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	101.50220			0.00	0	0
Total FRC29 SPOT									0.00	0	0
Total For FRC29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.13875				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	100.13798				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	100.35694				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.26864				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	118.53390	3.44000	119.85633				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	100.14055				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.14199				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	108.99384	3.42000	120.01690				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	99.63803	1.56000	125.96856				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	106.18098	3.44000	119.85633				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	103.26369	2.54000	125.56496				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	104.08910	2.61000	130.78198				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.42948				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	94.96044				0.00	0	1,300,000,000
Total FRC78 SPOT										0.00	0	1,300,000,000
Total For FRC78										0.00	0	1,300,000,000
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	100.27575				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	100.28057				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	100.12196				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	100.13962				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.34259				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	100.16327				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	100.15721				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	100.13385				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	100.25644				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	100.13369				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.11807				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	91.59735				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	91.20598				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	100.16559				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	9.22987	100.00000	9.20751				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	22.33662	100.00000	22.28251				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.68000	147.62095	4.68000	147.53892				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	101.57520				0.00	0	9,993,400,000
Total FRJ14 SPOT										0.00	0	9,993,400,000
Total For FRJ14										0.00	0	9,993,400,000
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.93670				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	103.10350				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.98906				0.00	3,000,000,000	1,500,000,000
Total FRJ17 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ17										0.00	3,000,000,000	1,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.61844				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.96284			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.10903			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	100.13028			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.18800	81.71993	2.18800	96.78411			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	100.14675	2.44000	131.95517			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	101.24244			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.84677	10.38000	101.81810			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	101.84677	10.38000	101.81810			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	103.79000			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	100.96098			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	101.34075			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	98.15662	2.58000	106.56048			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.59000	202.48717	2.59000	202.59660			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	107.12951	2.55000	107.13276			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	101.36848			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	201.61428	2.62000	201.71949			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	101.47418			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	108.96704	2.35000	109.29279			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.64000	104.76250	2.64000	105.42700			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			2.58000	124.63751	2.58000	263.29418			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			2.08000	129.48994	2.08000	273.54854			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			2.80000	122.57157	2.80000	258.92839			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	102.34999	2.57000	127.07524			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	101.18968			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.10000	131.24589	2.10000	127.17078			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	101.40227			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	101.65665			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	101.08035			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	106.52661	2.42000	106.47371			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	17.59284	104.97509	17.54833			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.46724	101.07593	21.41472			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	14.37805	100.44759	14.34308			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	19.98828	100.76967	19.93953			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	114.68491	2.11000	114.62902			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.21000	98.83750	2.21000	110.74049			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	98.46988			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	98.55908	2.24000	110.42846			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	100.66871			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			2.28000	127.52233	2.28000	341.31774			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	101.05024			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	100.99119			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	100.94391			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	100.62706			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	100.53531			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	101.63689			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			5.74500	103.17817	5.74500	103.16209		20,796,900,000,000.00	3,620,000,000	28,510,000,000	
Total FRX14 SPOT								20,796,900,000,000.00	3,620,000,000	28,510,000,000	
Total For FRX14								20,796,900,000,000.00	3,620,000,000	28,510,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15 On 14/03/2015 Spot Bond			6.68500	103.89706	6.68500	103.87850			1,337,000,000,000.00	200,000,000	100,000,000
Total FRX15 SPOT									1,337,000,000,000.00	200,000,000	100,000,000
Total For FRX15									1,337,000,000,000.00	200,000,000	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.60500	103.03477	7.60500	103.01387			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			8.02000	103.71945	8.02000	103.69729			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			8.24500	109.32431	8.24500	109.30018			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.78000	101.96232	8.78000	101.93852			13,177,902,000,000.00	1,500,900,000	750,500,000
Total FRX19 SPOT									13,177,902,000,000.00	1,500,900,000	750,500,000
Total For FRX19									13,177,902,000,000.00	1,500,900,000	750,500,000
FRX20 On 01/10/2020 Spot Bond			8.98000	100.97229	8.98000	100.94806			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			9.56000	91.97258	9.56000	91.94925			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			9.68000	107.42760	9.68000	107.39986			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			9.98000	98.13841	9.98000	98.85047			9,980,000,000,000.00	1,000,000,000	560,000,000
Total FRX26 SPOT									9,980,000,000,000.00	1,000,000,000	560,000,000
Total For FRX26									9,980,000,000,000.00	1,000,000,000	560,000,000
FRX31 On 21/02/2031 Spot Bond			10.27000	97.19848	10.27000	97.17159			0.00	0	130,000,000
Total FRX31 SPOT									0.00	0	130,000,000
Total For FRX31									0.00	0	130,000,000
FRX45 On 14/04/2045 Spot Bond			10.48500	78.91070	10.48500	78.88867			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.10426			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	100.10832			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	100.10994			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	100.11393			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.12037			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	100.12518			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	100.14602			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	100.62820			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	100.66133			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	100.69131			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	100.69836			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	100.71836			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.74839				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	100.77341				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	100.88337				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	101.83274				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.58863				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			9.37000	102.24573	9.37000	102.22015				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	100.85123				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.47866				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	101.15880				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.18400			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	101.23270			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	101.29313			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.37700			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	100.34401			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	101.64976			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	101.42587			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	101.50253			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	101.64078			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	100.30029			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	100.76218			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT08 On 24/06/2019 Spot Bond			100.00000	9.89518	100.00000	9.86429			0.00	0	49,900,000,000
Total GRT08 SPOT									0.00	0	49,900,000,000
Total For GRT08									0.00	0	49,900,000,000
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	100.55779			0.00	0	0
Total GSIS02 SPOT									0.00	0	0
Total For GSIS02									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.00000			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	100.01623			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	101.51612			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	101.72120			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	100.25892			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	101.09022			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	101.10407			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	101.01833			0.00	0	0
Total HILC12 SPOT									0.00	0	0
Total For HILC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.80347				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.32606				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			8.10293	102.29390	8.10293	99.53293				0.00	0	60,000,000
Total HMS1B9 SPOT										0.00	0	60,000,000
Total For HMS1B9										0.00	0	60,000,000
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	101.38809				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			8.45563	102.35576	8.45563	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.46783			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			8.90586	102.43856	8.90586	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	101.56525			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
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	101.46223			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	101.61255			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	101.67134			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	100.81529			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	103.52743	9.89000	103.49982			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.33000	110.62384	8.33000	110.59891		14,994,000,000.00		1,800,000	151,300,000
Total HWAY20 SPOT								14,994,000,000.00		1,800,000	151,300,000
Total For HWAY20								14,994,000,000.00		1,800,000	151,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			1.87000	131.59506	1.87000	277.99720			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.88000	134.48520	1.88000	284.10259			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.62000	100.47562	9.62000	100.44955		4,810,000,000.00		500,000	2,517,780,000
Total HWAY34 SPOT								4,810,000,000.00		500,000	2,517,780,000
Total For HWAY34								4,810,000,000.00		500,000	2,517,780,000
HWAY3 On 31/07/2035 Spot Bond			9.63000	100.33621	9.63000	100.31015			0.00	0	0
Total HWAY35 SPOT								0.00		0	0
Total For HWAY35								0.00		0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	51.32433	100.00000	51.20000			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	16.65558	100.00000	16.61523		800,000,000,000.00		8,000,000,000	4,000,000,000
Total HWF02U SPOT								10,000,000,000,000.00		8,000,000,000	4,000,000,000
Total For HWF02U								10,000,000,000,000.00		8,000,000,000	4,000,000,000
HWF03 On 09/10/2014 Spot Bond			100.00000	97.65481	100.00000	97.31337			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	44.66195	100.00000	44.55256			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	22.79758	100.00000	22.74174			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	14.71763	100.00000	14.68198			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	54.46735	100.00000	54.33540			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	117.36123	1.60000	117.30559		45,919,360,000,000.00		28,699,600,000	96,097,328,100
Total I2025 SPOT								15,919,360,000,000.00		28,699,600,000	96,097,328,100
Total For I2025								15,919,360,000,000.00		28,699,600,000	96,097,328,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			1.82000	122.33381	1.82000	122.27508			84,778,148,000,000.00	46,581,400,000	68,102,333,300
Total I2038 SPOT									14,778,148,000,000.00	46,581,400,000	68,102,333,300
Total For I2038									14,778,148,000,000.00	46,581,400,000	68,102,333,300
I2046 On 31/03/2046 Spot Bond			1.91000	121.07927	1.91000	121.02092			7,640,000,000.00	4,000,000	96,575,149,500
Total I2046 SPOT									7,640,000,000.00	4,000,000	96,575,149,500
Total For I2046									7,640,000,000.00	4,000,000	96,575,149,500
I2050 On 31/12/2050 Spot Bond			2.00000	126.43093	2.00000	126.36960			52,610,000,000,000.00	26,305,000,000	30,119,256,600
Total I2050 SPOT									52,610,000,000,000.00	26,305,000,000	30,119,256,600
Total For I2050									52,610,000,000,000.00	26,305,000,000	30,119,256,600
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.30000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.62500	104.83308	7.62500	104.81176			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	100.88932			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	101.03451			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			8.12500	104.84344	8.12500	104.82075			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			8.27000	108.20798	8.27000	108.18416			6,616,000,000,000.00	800,000,000	150,000,000
Total IBL22 SPOT									6,616,000,000,000.00	800,000,000	150,000,000
Total For IBL22									6,616,000,000,000.00	800,000,000	150,000,000
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.72273			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	118.45716	4.53000	118.39163			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			7.94500	103.55970	7.94500	103.53741			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.96754			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	101.02405			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	102.61033	1.38000	129.23287			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.17000	105.15616	2.17000	130.56073			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.27875			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	101.12694			0.00	0	60,000,000
Total IBL38 SPOT									0.00	0	60,000,000
Total For IBL38									0.00	0	60,000,000
IBL39 On 02/04/2018 Spot Bond			8.39000	103.22667	8.39000	103.20348			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	100.59173			0.00	0	60,000,000
Total IBL40 SPOT									0.00	0	60,000,000
Total For IBL40									0.00	0	60,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.78922			0.00	0	10,000,000
Total IBL42 SPOT									0.00	0	10,000,000
Total For IBL42									0.00	0	10,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.79827			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.96500	96.62887	8.96500	96.60571			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.43000	94.00226	9.43000	93.97834		5,658,000,000.00		600,000	400,000
Total IBL46 SPOT								5,658,000,000.00		600,000	400,000
Total For IBL46								5,658,000,000.00		600,000	400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.53470			0.00	0	19,900,000
Total IBL48 SPOT									0.00	0	19,900,000
Total For IBL48									0.00	0	19,900,000
IBL49 On 02/04/2018 Spot Bond			8.47000	98.10984	8.47000	98.08761			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			9.48000	101.92285	9.48000	101.87203			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	101.05255			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.08361			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.88500	101.72934	7.88500	101.70761			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			8.74500	101.13356	8.74500	101.10965			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	101.19974			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	100.81228			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			8.04000	104.25538	8.04000	104.23268			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			8.70500	105.18235	8.70500	105.15759			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			9.85000	106.14221	9.85000	106.11401			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	99.92940			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	101.16335			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	0.00442	100.00000	0.00441			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	101.19206			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.24528			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			9.10000	97.89008	9.10000	97.86629			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	100.93539	5.00000	100.92177			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	100.93539	5.00000	100.92177			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	102.02567	5.00000	102.01175			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	100.93539	5.00000	100.92177			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.13645	4.00000	101.12557			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	100.50982			0.00	0	0
Total IDW001 SPOT									0.00	0	0
Total For IDW001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	100.47481				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	99.89700				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	108.22091	9.20000	108.19432				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	99.91774				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	99.91774				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	100.86697				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	7.52682	100.00000	7.50859				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	101.16874				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	100.93689				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	100.81278				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			9.62500	101.99826	9.62500	101.97221				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	100.55928				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	100.26981			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	100.66661			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	9.51111	100.00000	9.48807			0.00	0	0
Total IN191U SPOT									0.00	0	0
Total For IN191U									0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	68.64167	100.00000	68.64167			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	96.56085	100.00000	96.30607			0.00	0	0
Total IN249U SPOT									0.00	0	0
Total For IN249U									0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0
Total IN255U SPOT									0.00	0	0
Total For IN255U									0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865			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	98.51651	100.00000	98.25519			0.00	0	0
Total IN428U SPOT									0.00	0	0
Total For IN428U									0.00	0	0
IN429U On 15/07/2014 Spot Bond			100.00000	96.71594	100.00000	96.46408			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	94.98774	100.00000	94.74481			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	98.41270	100.00000	97.63779			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	95.15039	100.00000	94.41279			0.00	0	0
Total IN432U SPOT									0.00	0	0
Total For IN432U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN433U On 12/08/2014 Spot Bond			100.00000	90.22223	100.00000	89.55883			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	85.77465	100.00000	85.17483			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	81.74497	100.00000	81.20000			0.00	0	0
Total IN435U SPOT									0.00	0	0
Total For IN435U									0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	95.86777	100.00000	96.50819			0.00	0	0
Total IN436U SPOT									0.00	0	0
Total For IN436U									0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	91.98437	100.00000	91.27131			0.00	0	0
Total IN437U SPOT									0.00	0	0
Total For IN437U									0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	97.13453	5.90000	97.13453			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	99.93538	5.90000	99.87085			0.00	0	0
Total INA427 SPOT									0.00	0	0
Total For INA427									0.00	0	0
INA428 On 08/07/2014 Spot Bond			5.90000	99.82251	5.90000	99.75812			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	99.59072	6.00000	99.52555			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			6.00000	99.36299	6.00000	99.29811			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			6.00000	99.24951	6.00000	99.18478			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	99.00722	6.10000	98.94173			0.00	0	0
Total INA435 SPOT									0.00	0	0
Total For INA435									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA437 On 09/09/2014 Spot Bond			6.10000	98.77840	6.10000	98.71321			0.00	0	0
Total INA437 SPOT									0.00	0	0
Total For INA437									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	99.90617			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			11.15649	101.15408	11.15649	100.74616			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			11.15649	99.70294	11.15649	99.73567			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.02102			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	100.44964			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	100.02000			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	101.49664	6.50000	101.47890			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	100.13574			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	99.92841			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	91.80847			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	100.17172			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.33765				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	100.06616				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	101.56656				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	100.00000				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.10003				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	100.09923				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.19642				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	100.89148				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	100.77355				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	100.66598				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	100.65825				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	100.48790				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.63952			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	101.24326			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.52438			0.00	0	0
Total ING254 SPOT									0.00	0	0
Total For ING254									0.00	0	0
ING257 On 22/12/2014 Spot Bond			100.00000	69.39269	100.00000	69.26513		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total ING257 SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For ING257								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	99.89372			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	100.49791			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	100.94644			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	97.68345			0.00	0	0
Total INGR05 SPOT									0.00	0	0
Total For INGR05									0.00	0	0
IP270U On 10/07/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607			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	98.11828	100.00000	97.85523			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	101.43607			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	101.46590			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.48583			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			8.63500	102.18295	8.63500	102.15935			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	101.18751			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			9.65000	99.56278	9.65000	99.53728		19,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total IPL10 SPOT								19,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IPL10								19,300,000,000,000.00	2,000,000,000	1,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.21654			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			8.87000	104.91522	8.87000	104.89048		9,757,000,000.00	1,100,000	700,000	
Total IPL6 SPOT								9,757,000,000.00	1,100,000	700,000	
Total For IPL6								9,757,000,000.00	1,100,000	700,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.79171			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	101.58832			0.00	0	80,000,000
Total IPL8 SPOT									0.00	0	80,000,000
Total For IPL8									0.00	0	80,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.06283			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	100.76940			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	100.02266			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			8.80500	101.75119	8.80500	101.72724			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.95054			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	100.46768			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.26000	97.70867	3.26000	121.31042			0.00	0	20,000,000
Total IV017 SPOT									0.00	0	20,000,000
Total For IV017									0.00	0	20,000,000
IV019 On 31/03/2028 Spot Bond			3.65000	137.59182	3.65000	137.51907			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	99.87082			0.00	0	60,000,000
Total IV022 SPOT									0.00	0	60,000,000
Total For IV022									0.00	0	60,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.72359			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	101.61323			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	100.31773			0.00	0	50,000,000
Total IV025 SPOT									0.00	0	50,000,000
Total For IV025									0.00	0	50,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.97866			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	96.48252	3.60000	97.27356			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	96.40209	3.60000	102.95193			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	100.35881			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.03275			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	100.26981			0.00	0	0
Total IV04Q SPOT									0.00	0	0
Total For IV04Q									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.53500	112.02844	10.53500	111.99719			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	101.48633			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			3.65000	137.59182	3.65000	137.51907			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	99.84202	100.00000	99.57362			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	97.99526	100.00000	97.73669			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	96.22135	100.00000	95.97207			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	94.50311	100.00000	94.26264			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	93.68654	100.00000	92.97138			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	88.90511	100.00000	88.26087			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	96.79470	100.00000	96.15789			0.00	0	0
Total IV436U SPOT									0.00	0	0
Total For IV436U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.53366			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.24849			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	100.65896			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA426 On 26/06/2014 Spot Bond			5.90000	97.13453	5.90000	99.95153			0.00	0	0
Total IVA426 SPOT									0.00	0	0
Total For IVA426									0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.90000	99.90311	5.90000	99.83862			0.00	0	0
Total IVA427 SPOT									0.00	0	0
Total For IVA427									0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.90000	99.79030	5.90000	99.72596			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			5.90000	99.67775	5.90000	99.61355			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			6.00000	99.33054	6.00000	99.26571			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	98.86000	6.10000	98.79470			0.00	0	0
Total IVA436 SPOT									0.00	0	0
Total For IVA436									0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.10000	98.74579	6.10000	98.68065			0.00	0	0
Total IVA437 SPOT									0.00	0	0
Total For IVA437									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.96300			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.17412			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.55051			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	99.85678			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC012 On 09/08/2014 Spot Bond				100.00000	0.00000	100.83303			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	100.68840			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	100.75063			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	100.47921			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	101.46599			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	101.47596			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	101.49589			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	101.40619			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	101.31720			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	101.16592			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.14034				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	100.82105				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.56835				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	100.56247				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	99.86338				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	101.38114				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	101.22342				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	101.03965				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	100.67890				0.00	0	0
Total IVC031 SPOT										0.00	0	0
Total For IVC031										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.13000				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	60.57151	100.00000	60.42476				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	101.18925				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02L On 22/01/2015 Spot Bond			100.00000	63.82670	100.00000	63.67039			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	101.96619			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	22.94059	100.00000	22.88502			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.53967			0.00	20,000,000	20,000,000
Total JDG04 SPOT									0.00	20,000,000	20,000,000
Total For JDG04									0.00	20,000,000	20,000,000
JDG07L On 14/11/2014 Spot Bond			100.00000	88.46154	100.00000	88.24940			0.00	0	0
Total JDG07U SPOT									0.00	0	0
Total For JDG07U									0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	86.90619	100.00000	86.70456			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	62.68070	100.00000	62.52719			0.00	0	0
Total JDG09U SPOT									0.00	0	0
Total For JDG09U									0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	70.98373	100.00000	70.84905			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	62.07816	100.00000	61.92778			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	55.88368	100.00000	55.74830			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.26771			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.27787			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond			100.00000	1.55529	100.00000	1.54917			0.00	0	25,000,000,000
Total KAP003 SPOT									0.00	0	25,000,000,000
Total For KAP003									0.00	0	25,000,000,000
KCF03U On 30/10/2014 Spot Bond			100.00000	89.03226	100.00000	88.74598			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	102.65748			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	101.36698			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			8.70000	139.55772	8.70000	139.52542			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	100.36154			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.15769			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	100.58487			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	100.57723			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	101.15021			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			8.97000	99.34253	8.97000	99.31845		24,593,049,000,000.00		2,741,700,000	1,380,800,000
Total LGL02 SPOT								24,593,049,000,000.00		2,741,700,000	1,380,800,000
Total For LGL02								24,593,049,000,000.00		2,741,700,000	1,380,800,000
LGL03 On 03/04/2018 Spot Bond			9.12000	71.46121	9.12000	97.09819		0.00		0	30,000,000
Total LGL03 SPOT								0.00		0	30,000,000
Total For LGL03								0.00		0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			9.58000	101.45472	9.58000	101.42850			5,748,000,000.00	600,000	10,800,000
Total LGL04 SPOT									5,748,000,000.00	600,000	10,800,000
Total For LGL04									5,748,000,000.00	600,000	10,800,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.38084			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			10.62500	100.49871	10.62500	100.47029			22,100,000,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT									22,100,000,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									22,100,000,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.41549			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	100.74558			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	100.79510			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.85444			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	101.30938			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	98.81566			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	98.17680			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	99.53311			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	99.07648			0.00	0	0
Total MAQ053 SPOT									0.00	0	0
Total For MAQ053									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	98.79789				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	68.60902	100.00000	68.48030				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	88.46154	100.00000	88.24940				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	102.06529				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.05217				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	82.69663	100.00000	82.51121				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	98.41270	100.00000	97.63780				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ24 On 24/06/2014 Spot Bond			100.00000	66.66669	100.00000	66.66668				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	96.81698	100.00000	96.56085				0.00	0	0
Total MAQ25U SPOT										0.00	0	0
Total For MAQ25U										0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total MAQ26U SPOT										0.00	0	0
Total For MAQ26U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.44283				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.60082				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF02: On 16/04/2015 Spot Bond				100.00000	0.00000	101.34218				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02: On 01/10/2015 Spot Bond				100.00000	0.00000	100.47653				0.00	0	1,000,000,000
Total MBF029 SPOT										0.00	0	1,000,000,000
Total For MBF029										0.00	0	1,000,000,000
MBF03: On 01/10/2017 Spot Bond				100.00000	0.00000	100.91022				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.22576				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03: On 10/09/2014 Spot Bond				100.00000	0.00000	100.27477				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.58032				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03: On 11/11/2014 Spot Bond				100.00000	0.00000	100.76785				0.00	40,000,000	20,000,000
Total MBF036 SPOT										0.00	40,000,000	20,000,000
Total For MBF036										0.00	40,000,000	20,000,000
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.91430				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	101.23917				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	101.32407				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	83.14351	100.00000	82.95455				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	60.90155	100.00000	60.75402				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24 On 22/03/2016 Spot Bond			100.00000	21.22740	100.00000	21.17597			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	51.82470	100.00000	51.69915			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			8.88500	102.33027	8.88500	102.30596		2,133,288,500,000.00		240,100,000	120,100,000
Total MBSA01 SPOT								2,133,288,500,000.00		240,100,000	120,100,000
Total For MBSA01								2,133,288,500,000.00		240,100,000	120,100,000
MBSA0 On 15/04/2019 Spot Bond			8.77500	102.25377	8.77500	102.22978		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.27807		0.00		0	0
Total MCB3M SPOT								0.00		0	0
Total For MCB3M								0.00		0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.25887		0.00		0	0
Total MCB5M SPOT								0.00		0	0
Total For MCB5M								0.00		0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.36624		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	101.48043		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	101.49097		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	101.54365		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	103.21946		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	103.38270		0.00		0	0
Total MEFSA6 SPOT								0.00		0	0
Total For MEFSA6								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/10/2016 Spot Bond			8.20500	102.71051	8.20500	102.68795			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			8.95500	101.20454	8.95500	101.18005			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			9.77500	101.01566	9.77500	100.98904			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.41000	101.57467	6.41000	101.55736			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	100.10911			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	100.11314			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.78000	102.09952	9.78000	102.07270			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			7.64000	103.36454	7.64000	103.34348		76,249,492,000,000.00	9,980,300,000	4,990,000,000	
Total MGL01 SPOT								76,249,492,000,000.00	9,980,300,000	4,990,000,000	
Total For MGL01								76,249,492,000,000.00	9,980,300,000	4,990,000,000	
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.55384			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			9.13000	99.76704	9.13000	99.74271			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	100.17800			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.65000	105.63630	9.65000	104.75191		7,720,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,720,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,720,000,000,000.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMS01 On 10/12/2016 Spot Bond			100.00000	13.98676	100.00000	13.95288			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	100.53191			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			8.83000	99.74158	8.83000	99.71803		1,064,898,000,000.00		120,600,000	60,200,000
Total MQB02 SPOT								1,064,898,000,000.00		120,600,000	60,200,000
Total For MQB02								1,064,898,000,000.00		120,600,000	60,200,000
MTN02 On 13/07/2014 Spot Bond			5.89500	104.82412	5.89500	104.80724		121,437,000,000.00		20,600,000	600,000
Total MTN02 SPOT								121,437,000,000.00		20,600,000	600,000
Total For MTN02								121,437,000,000.00		20,600,000	600,000
MTN03 On 13/07/2015 Spot Bond			7.72500	105.86966	7.72500	105.84750		2,781,000,000,000.00		360,000,000	200,000,000
Total MTN03 SPOT								2,781,000,000,000.00		360,000,000	200,000,000
Total For MTN03								2,781,000,000,000.00		360,000,000	200,000,000
MTN04 On 13/07/2017 Spot Bond			8.77000	108.17425	8.77000	108.14860		8,777,893,000,000.00		1,000,900,000	518,600,000
Total MTN04 SPOT								8,777,893,000,000.00		1,000,900,000	518,600,000
Total For MTN04								8,777,893,000,000.00		1,000,900,000	518,600,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.55499	100.89771	6.53898		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	6.64176	100.61875	6.62558		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.82317				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	100.83479				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	100.84046				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.91062				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.99218				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.42034	100.00000	0.41932				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.42034	100.00000	0.41932				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			9.21500	95.36142	9.21500	95.33808				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.57500	101.65570	7.57500	101.63482				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.30000	98.90726	9.30000	98.88283				0.00	0	119,700,000
Total NBK11A SPOT										0.00	0	119,700,000
Total For NBK11A										0.00	0	119,700,000
NBK11€ On 27/10/2014 Spot Bond				100.00000	0.00000	101.29025				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.10000	103.90917	9.10000	103.88404				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.75692			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13I On 19/03/2024 Spot Bond			9.55000	103.74012	9.55000	103.71383			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.02132			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 25/06/2021 Spot Bond			9.29000	100.02495	9.29000	9.29000			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.84097			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.07151			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.40753			0.00	0	2,500,000,000
Total NBK16B SPOT									0.00	0	2,500,000,000
Total For NBK16B									0.00	0	2,500,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.68936			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	100.10562			0.00	400,000,000	350,000,000
Total NBK18B SPOT									0.00	400,000,000	350,000,000
Total For NBK18B									0.00	400,000,000	350,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	15.88377	100.00000	100.00000			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond			100.00000	8.48952	100.00000	100.00000			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.32500	106.65007	7.32500	106.62921		17,258,432,500,000.00	2,356,100,000	1,878,100,000	
Total NBK2A SPOT								17,258,432,500,000.00	2,356,100,000	1,878,100,000	
Total For NBK2A								17,258,432,500,000.00	2,356,100,000	1,878,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.76472			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			8.78500	114.06681	8.78500	114.04017		7,210,728,000,000.00	820,800,000	410,400,000	
Total NBK3A SPOT								7,210,728,000,000.00	820,800,000	410,400,000	
Total For NBK3A								7,210,728,000,000.00	820,800,000	410,400,000	
NBK4 On 28/10/2024 Spot Bond			10.87500	34.39976	10.87500	34.39003		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			7.52500	103.47016	7.52500	103.44927		14,578,182,500,000.00	1,937,300,000	1,268,000,000	
Total NBK6A SPOT								14,578,182,500,000.00	1,937,300,000	1,268,000,000	
Total For NBK6A								14,578,182,500,000.00	1,937,300,000	1,268,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.34376		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	101.41446		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			7.87500	104.78948	7.87500	104.76748		6,778,012,500,000.00	860,700,000	430,200,000	
Total NBK9A SPOT								6,778,012,500,000.00	860,700,000	430,200,000	
Total For NBK9A								6,778,012,500,000.00	860,700,000	430,200,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.01024		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN43 SPOT								0.00	0	0	
Total For NCLN43								0.00	0	0	
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN44 SPOT								0.00	0	0	
Total For NCLN44								0.00	0	0	
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN45 SPOT								0.00	0	0	
Total For NCLN45								0.00	0	0	
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NCLN46 SPOT								0.00	0	0	
Total For NCLN46								0.00	0	0	

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 25/02/2015 Spot Bond				100.00000	0.00000	101.44366				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	100.99093				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	101.70707				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	101.53987				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	100.50517				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	90.35402				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	100.47876				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	101.26312				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	101.37281				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	101.18955				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	101.61536				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0

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 27/05/2016 Spot Bond				100.00000	0.00000	86.60532				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	100.18352				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	100.88711				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	100.11835				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	100.11191				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	101.61548				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	100.10795				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	100.10689				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	100.10681				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	101.08510				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	100.12388				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.04500	103.89682	10.04500	106.51360				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.12309				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			10.08000	102.63650	10.08000	105.28580				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	100.12388				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	100.11086				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	100.11103				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			8.57500	105.13008	8.57500	105.10610				0.00	0	250,000,000
Total NED11 SPOT										0.00	0	250,000,000
Total For NED11										0.00	0	250,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.43570				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	100.65257				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			10.16500	105.25680	10.16500	104.16128				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.78546				0.00	3,000,000,000	1,500,000,000
Total NED16 SPOT										0.00	3,000,000,000	1,500,000,000
Total For NED16										0.00	3,000,000,000	1,500,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.82214				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			12.22000	110.92886	12.22000	110.89311				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.97829			0.00	11,000,000,000	13,700,000,000
Total NEDH1B SPOT									0.00	11,000,000,000	13,700,000,000
Total For NEDH1B									0.00	11,000,000,000	13,700,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.56024			0.00	0	80,000,000
Total NHM001 SPOT									0.00	0	80,000,000
Total For NHM001									0.00	0	80,000,000
NILB10 On 08/12/2016 Spot Bond			2.09000	165.80424	2.09000	165.72353			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			8.83000	106.36967	8.83000	106.34429			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	100.28389			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	100.27087			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			9.46000	105.24435	9.46000	105.35794			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	100.67961			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	100.87383			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.64170			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.66544			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.65122			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			9.66000	105.24135	9.66000	106.35108				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	100.66550				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	100.67966				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	100.67019				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			9.86000	105.23852	9.86000	105.34780				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	100.69870				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	100.68914				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	100.69388				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	100.86875				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.81115				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	100.70809				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			8.64500	113.91640	8.64500	113.89007				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			9.05000	120.36337	9.05000	120.33441			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			1.98500	171.96190	1.98500	171.87867			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			9.42000	122.96641	9.42000	122.93549			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	101.22327			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	101.11467			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	101.84061			0.00	195,000,000	105,000,000
Total NTC15 SPOT									0.00	195,000,000	105,000,000
Total For NTC15									0.00	195,000,000	105,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.01326			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	100.58238			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	100.60265			0.00	0	20,000,000
Total NTC18 SPOT									0.00	0	20,000,000
Total For NTC18									0.00	0	20,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.67653			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.84095			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	16.80542	100.00000	16.76470			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A On 18/10/2015 Spot Bond			100.00000	43.67752	100.00000	43.57055			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			6.85500	104.05911	6.85500	104.03995			4,113,000,000.00	600,000	400,000
Total OML01 SPOT									4,113,000,000.00	600,000	400,000
Total For OML01									4,113,000,000.00	600,000	400,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.44918	100.00000	15.41175			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.53000			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	65.62443	100.00000	65.46370			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	100.81152			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	101.16218			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	100.43358			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	100.36815			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.48658			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	100.43500			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.29748			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.08701			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	101.11857			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	101.13277			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	101.16432			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	101.29993			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	101.33145			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	101.23106			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			6.62500	105.22212	6.62500	105.20330			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			6.26500	98.64545	6.26500	98.62875			0.00	0	0
Total R009P SPOT									0.00	0	0
Total For R009P									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.12000	40.09025	8.12000	40.08153			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			6.63000	111.69781	6.62500	111.68413		565,147,920,662,000.00	2,046,025,327,400	595,480,370,000	
Total R157 SPOT								5,147,920,662,000.00	046,025,327,400	595,480,370,000	
Total For R157								5,147,920,662,000.00	046,025,327,400	595,480,370,000	
R158 On 15/09/2015 Spot Bond			6.62500	111.70392	6.62500	111.68413		0.00	0	0	
Total R158 SPOT								0.00	0	0	
Total For R158								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P On 15/09/2015 Spot Bond			6.52500	92.48104	6.52500	92.46491			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			6.62500	117.75234	6.62500	117.73148			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			6.45500	86.86011	6.45500	86.84511			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			8.28500	117.19965	8.30000	117.04502		111,516,817,058,000.00	1,237,962,198,800	1,897,987,292,300	
Total R186 SPOT								11,516,817,058,000.00	237,962,198,800	397,987,292,300	
Total For R186								11,516,817,058,000.00	237,962,198,800	397,987,292,300	
R187P On 21/12/2026 Spot Bond			8.04000	37.38006	8.04000	37.37201		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			7.96000	34.90686	7.96000	34.89942		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			1.58000	284.41772	1.58000	284.28318		64,456,680,966,000.00	40,795,367,700	24,049,706,300	
Total R197 SPOT								64,456,680,966,000.00	40,795,367,700	24,049,706,300	
Total For R197								64,456,680,966,000.00	40,795,367,700	24,049,706,300	
R201 On 21/12/2014 Spot Bond			5.89500	101.47419	5.89500	101.45825		998,741,296,422,000.00	169,421,763,600	65,500,000,000	
Total R201 SPOT								998,741,296,422,000.00	169,421,763,600	65,500,000,000	
Total For R201								998,741,296,422,000.00	169,421,763,600	65,500,000,000	
R202 On 07/12/2033 Spot Bond			1.79000	227.90736	1.79000	227.79828		258,153,626,907,000.00	144,219,903,300	149,444,268,200	
Total R202 SPOT								258,153,626,907,000.00	144,219,903,300	149,444,268,200	
Total For R202								258,153,626,907,000.00	144,219,903,300	149,444,268,200	
R2023 On 28/02/2023 Spot Bond			8.14000	100.09491	8.15000	100.01277		172,028,823,896,000.00	635,384,376,400	423,307,449,500	
Total R2023 SPOT								172,028,823,896,000.00	635,384,376,400	423,307,449,500	
Total For R2023								172,028,823,896,000.00	635,384,376,400	423,307,449,500	
R203 On 15/09/2017 Spot Bond			7.25000	105.13796	7.27000	105.06008		421,385,661,725,000.00	1,161,570,436,100	830,961,534,200	
Total R203 SPOT								421,385,661,725,000.00	1,161,570,436,100	830,961,534,200	
Total For R203								421,385,661,725,000.00	1,161,570,436,100	830,961,534,200	
R2030 On 31/01/2030 Spot Bond			8.82500	96.31853	8.82500	96.29555		173,505,196,215,000.00	926,176,226,200	441,730,400,000	
Total R2030 SPOT								173,505,196,215,000.00	926,176,226,200	441,730,400,000	
Total For R2030								173,505,196,215,000.00	926,176,226,200	441,730,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			8.95000	94.32510	8.95000	95.76879			388,430,000,000,000.00	43,400,000,000	35,000,000,000
Total R2032 SPOT									18,430,000,000,000.00	43,400,000,000	35,000,000,000
Total For R2032									18,430,000,000,000.00	43,400,000,000	35,000,000,000
R2037 On 31/01/2037 Spot Bond			9.03500	98.31996	9.03500	98.29596			959,702,992,520,000.00	216,901,272,000	146,612,872,000
Total R2037 SPOT									19,702,992,520,000.00	216,901,272,000	146,612,872,000
Total For R2037									19,702,992,520,000.00	216,901,272,000	146,612,872,000
R204 On 21/12/2018 Spot Bond			7.52000	101.92744	7.53500	101.85004			514,821,515,216,000.00	866,332,648,300	424,657,196,500
Total R204 SPOT									14,821,515,216,000.00	866,332,648,300	424,657,196,500
Total For R204									14,821,515,216,000.00	866,332,648,300	424,657,196,500
R2048 On 28/02/2048 Spot Bond			9.14000	98.75052	9.14000	98.72654			691,127,268,440,000.00	403,843,246,000	365,561,000,000
Total R2048 SPOT									11,127,268,440,000.00	403,843,246,000	365,561,000,000
Total For R2048									11,127,268,440,000.00	403,843,246,000	365,561,000,000
R207 On 15/01/2020 Spot Bond			7.76500	100.97161	7.78000	100.88469			528,233,438,732,500.00	711,942,490,500	557,461,800,000
Total R207 SPOT									18,233,438,732,500.00	711,942,490,500	557,461,800,000
Total For R207									18,233,438,732,500.00	711,942,490,500	557,461,800,000
R208 On 31/03/2021 Spot Bond			7.93500	95.49805	7.95000	95.40335			770,592,446,554,500.00	1,231,328,600,700	955,137,192,900
Total R208 SPOT									10,592,446,554,500.00	231,328,600,700	955,137,192,900
Total For R208									10,592,446,554,500.00	231,328,600,700	955,137,192,900
R209 On 31/03/2036 Spot Bond			8.95500	75.76907	8.96000	75.71310			215,072,787,383,500.00	582,364,353,700	576,579,069,800
Total R209 SPOT									15,072,787,383,500.00	582,364,353,700	576,579,069,800
Total For R209									15,072,787,383,500.00	582,364,353,700	576,579,069,800
R210 On 31/03/2028 Spot Bond			1.75000	170.90936	1.75000	170.82773			64,115,975,000,000.00	36,637,700,000	29,028,196,100
Total R210 SPOT									14,115,975,000,000.00	36,637,700,000	29,028,196,100
Total For R210									14,115,975,000,000.00	36,637,700,000	29,028,196,100
R211 On 31/01/2017 Spot Bond			0.68000	131.56884	0.68000	131.50979			77,700,490,564,000.00	114,265,427,300	74,011,365,800
Total R211 SPOT									17,700,490,564,000.00	114,265,427,300	74,011,365,800
Total For R211									17,700,490,564,000.00	114,265,427,300	74,011,365,800
R212 On 31/01/2022 Spot Bond			1.57000	136.06046	1.60000	135.71824			187,530,534,000,000.00	119,446,200,000	69,057,181,300
Total R212 SPOT									17,530,534,000,000.00	119,446,200,000	69,057,181,300
Total For R212									17,530,534,000,000.00	119,446,200,000	69,057,181,300
R213 On 28/02/2031 Spot Bond			8.81000	86.57998	8.83000	86.40672			294,262,790,296,000.00	941,460,021,600	418,761,000,000
Total R213 SPOT									14,262,790,296,000.00	941,460,021,600	418,761,000,000
Total For R213									14,262,790,296,000.00	941,460,021,600	418,761,000,000
R214 On 28/02/2041 Spot Bond			9.06000	76.48728	9.06000	76.46887			566,118,446,246,000.00	1,166,238,239,100	656,982,504,200
Total R214 SPOT									16,118,446,246,000.00	166,238,239,100	656,982,504,200
Total For R214									16,118,446,246,000.00	166,238,239,100	656,982,504,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R226C On 15/09/2014 Spot Bond			5.86500	98.73084	5.86500	98.71517				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			6.68500	95.39218	6.68500	95.37514				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			6.52500	92.48104	6.52500	92.46491				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			6.44500	89.67844	6.44500	89.66298				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			6.45500	86.86011	6.45500	86.84511				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R326C On 21/12/2014 Spot Bond			5.90000	97.21849	5.90000	97.20321				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			6.59500	93.81717	6.59500	93.80054				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			6.46500	90.99209	6.46500	90.97628				0.00	0	0
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.44500	88.17676	6.44500	88.16148				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			6.50500	85.30076	6.50500	85.28584				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			7.24500	80.86904	7.24500	80.85332				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			7.29500	77.91092	7.29500	77.89566				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C On 21/06/2018 Spot Bond			7.54000	74.46504	7.54000	74.44998			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			7.52000	71.82174	7.52000	71.80725			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			7.50000	69.28563	7.50000	69.27169			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			7.49000	66.81663	7.49000	66.80321			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			7.74000	63.48324	7.74000	63.47007			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			7.72000	61.19433	7.72000	61.18166			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			7.87000	58.32894	7.87000	58.31664			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			7.84000	56.24196	7.84000	56.23014			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0
R341C On 21/06/2022 Spot Bond			7.81000	54.24532	7.81000	54.23397			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			7.78000	52.33470	7.78000	52.32378			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			7.74000	50.54967	7.74000	50.53918			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			7.70000	48.84436	7.70000	48.83428			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C On 21/06/2024 Spot Bond			8.24000	44.65722	8.24000	44.64737			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			8.20000	43.06325	8.20000	43.05380			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			8.16000	41.54217	8.16000	41.53309			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			8.12000	40.09025	8.12000	40.08153			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			8.08000	38.70399	8.08000	38.69561			0.00	0	0
Total R349C SPOT									0.00	0	0
Total For R349C									0.00	0	0
R350C On 21/12/2026 Spot Bond			8.04000	37.38006	8.04000	37.37201			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.00000	36.11534	8.00000	36.10760			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			7.96000	34.90686	7.96000	34.89942			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.86766			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	100.72402			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	101.87440			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	101.70635			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB1 On 30/04/2017 Spot Bond			100.00000	17.35794	100.00000	17.31589			0.00	0	350,000,000
Total RCSB1U SPOT									0.00	0	350,000,000
Total For RCSB1U									0.00	0	350,000,000
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.43171	100.00000	6.41596			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	17.44044	100.00000	17.39819			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	99.92634			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	100.30435			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	100.82160			0.00	0	650,000,000
Total RDFB03 SPOT									0.00	0	650,000,000
Total For RDFB03									0.00	0	650,000,000
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	102.35322			0.00	0	0
Total RDFC12 SPOT									0.00	0	0
Total For RDFC12									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.03241			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.70720			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	101.31020			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	100.73856			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	101.45273			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.06606				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	100.34068				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	101.50800				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	101.29928				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	100.57865				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	100.35269				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.23931				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	99.87623				0.00	380,000,000	190,000,000
Total RP005 SPOT										0.00	380,000,000	190,000,000
Total For RP005										0.00	380,000,000	190,000,000
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.85326				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	101.66225				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	101.66225				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	99.97148				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	99.96806				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	100.44963				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	107.17548	12.35000	107.14001				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	100.40083				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	14.04386	100.00000	14.00984				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.89896				0.00	0	0
Total RP022 SPOT										0.00	0	0
Total For RP022										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.59080				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	101.43212				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.29377				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.15533				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond			100.00000	49.17813	100.00000	49.02291				0.00	0	5,000,000,000
Total RPG03 SPOT										0.00	0	5,000,000,000
Total For RPG03										0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP011 On 31/08/2018 Spot Bond			100.00000	2.40828	100.00000	2.40251			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	16.37082	100.00000	16.33073			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	24.13934	100.00000	24.08086			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	11.89765	100.00000	11.85420			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	24.09778	100.00000	24.03940			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	101.75719			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	102.45002			0.00	1,560,000,000	780,000,000
Total RPS002 SPOT									0.00	1,560,000,000	780,000,000
Total For RPS002									0.00	1,560,000,000	780,000,000
RW21 On 21/04/2021 Spot Bond			9.25000	105.38053	9.25000	105.35450		14,061,850,000,000.00		1,520,200,000	760,200,000
Total RW21 SPOT								14,061,850,000,000.00		1,520,200,000	760,200,000
Total For RW21								14,061,850,000,000.00		1,520,200,000	760,200,000
RW23 On 10/12/2023 Spot Bond			9.40000	91.72007	9.40000	101.08636			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.98000	85.37897	9.98000	102.44366			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.70550			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			7.87500	107.33004	7.87500	107.30752		91,035,000,000,000.00		11,560,000,000	5,780,000,000
Total SBK12 SPOT								91,035,000,000,000.00		11,560,000,000	5,780,000,000
Total For SBK12								91,035,000,000,000.00		11,560,000,000	5,780,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.68194			0.00	0	120,000,000
Total SBK13 SPOT									0.00	0	120,000,000
Total For SBK13									0.00	0	120,000,000
SBK14 On 01/12/2017 Spot Bond			9.32000	101.65160	9.32000	101.62630		27,960,000,000,000.00	3,000,000,000	750,000,000	
Total SBK14 SPOT								27,960,000,000,000.00	3,000,000,000	750,000,000	
Total For SBK14								27,960,000,000,000.00	3,000,000,000	750,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.36471			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	100.19476			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	101.24655			0.00	0	20,000,000
Total SBK17 SPOT									0.00	0	20,000,000
Total For SBK17									0.00	0	20,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.40323			0.00	0	70,000,000
Total SBK18 SPOT									0.00	0	70,000,000
Total For SBK18									0.00	0	70,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.37777			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			7.27500	102.90965	7.27500	102.88967		14,842,455,000,000.00	2,040,200,000	3,743,900,000	
Total SBK7 SPOT								14,842,455,000,000.00	2,040,200,000	3,743,900,000	
Total For SBK7								14,842,455,000,000.00	2,040,200,000	3,743,900,000	
SBK9 On 10/04/2018 Spot Bond			9.03500	99.76863	9.03500	99.74454		42,646,103,500,000.00	4,720,100,000	2,360,100,000	
Total SBK9 SPOT								42,646,103,500,000.00	4,720,100,000	2,360,100,000	
Total For SBK9								42,646,103,500,000.00	4,720,100,000	2,360,100,000	
SBN27 On 15/09/2015 Spot Bond			8.08500	109.94276	8.08500	109.91908			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			7.94500	110.10983	7.94500	110.08652			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			7.87500	110.19351	7.87500	110.17038			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			8.67000	101.15239	8.67000	101.12907			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			8.02000	110.02028	8.02000	109.99677			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			7.98500	110.06206	7.98500	110.03864			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	100.17642			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	100.02608			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	99.86258			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			8.32000	103.93984	8.32000	103.91681			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.50166			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	100.01207			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.05739			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			9.10000	105.60509	9.10000	105.57942			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			9.95000	101.84060	9.95000	101.81374			0.00	0	40,000,000
Total SBS20 SPOT									0.00	0	40,000,000
Total For SBS20									0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.92334			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	101.11308			0.00	0	2,500,000,000
Total SBS22 SPOT									0.00	0	2,500,000,000
Total For SBS22									0.00	0	2,500,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.87247			0.00	0	60,000,000
Total SBS23 SPOT									0.00	0	60,000,000
Total For SBS23									0.00	0	60,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.65697			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			8.62500	101.76919	8.62500	101.74585		19,850,437,500,000.00	2,301,500,000	1,151,000,000	
Total SBS25 SPOT								19,850,437,500,000.00	2,301,500,000	1,151,000,000	
Total For SBS25								19,850,437,500,000.00	2,301,500,000	1,151,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	11.46107	100.00000	11.43542			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			9.69000	106.24731	9.69000	106.21954		48,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total SBS27 SPOT								48,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SBS27								48,450,000,000,000.00	5,000,000,000	2,500,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.35637			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			9.20000	98.35404	9.20000	98.32988			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.00000	94.94841	9.00000	94.92570			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.26315			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.95000	99.20500	9.95000	99.17869			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			9.65000	95.50743	9.65000	95.48298			1,930,000,000.00	200,000	200,000
Total SBS4 SPOT									1,930,000,000.00	200,000	200,000
Total For SBS4									1,930,000,000.00	200,000	200,000
SBS9 On 07/07/2016 Spot Bond			7.67500	106.60107	7.67500	106.57890			4,456,872,500,000.00	580,700,000	410,400,000
Total SBS9 SPOT									4,456,872,500,000.00	580,700,000	410,400,000
Total For SBS9									4,456,872,500,000.00	580,700,000	410,400,000
SBSI11 On 07/12/2023 Spot Bond			2.11000	129.19250	2.11000	272.91997			0.00	0	70,000,000
Total SBSI11 SPOT									0.00	0	70,000,000
Total For SBSI11									0.00	0	70,000,000
SBSI12 On 31/01/2017 Spot Bond			1.32500	104.00093	1.32500	129.41001			0.00	0	40,000,000
Total SBSI12 SPOT									0.00	0	40,000,000
Total For SBSI12									0.00	0	40,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.33000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.41447			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	13.81816	100.00000	13.78469			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				161.36977	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	113.63937	1.95000	127.41438			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	101.49664	6.50000	101.47890			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	100.17749			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	99.92314			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	101.44418			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			9.30000	98.53919	9.30000	98.51459		4,837,860,000,000.00	520,200,000	260,200,000	
Total SHS05 SPOT								4,837,860,000,000.00	520,200,000	260,200,000	
Total For SHS05								4,837,860,000,000.00	520,200,000	260,200,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.19541			0.00	0	2,480,000
Total SHS06 SPOT									0.00	0	2,480,000
Total For SHS06									0.00	0	2,480,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.55692			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.05982			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	100.00700			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	101.01231			0.00	0	0
Total SHS10 SPOT									0.00	0	0
Total For SHS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 19/11/2016 Spot Bond			100.00000	14.75337	100.00000	14.71763			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	100.28385			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	59.78525	100.00000	59.59858			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.18126			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.92500	106.80585	7.92500	106.78292		27,579,000,000,000.00	3,480,000,000	1,740,000,000	
Total SLI2 SPOT								27,579,000,000,000.00	3,480,000,000	1,740,000,000	
Total For SLI2								27,579,000,000,000.00	3,480,000,000	1,740,000,000	
SLI3 On 15/08/2023 Spot Bond			9.13500	100.49689	9.13500	101.65736		182,700,000,000,000.00	20,000,000,000	10,000,000,000	
Total SLI3 SPOT								182,700,000,000,000.00	20,000,000,000	10,000,000,000	
Total For SLI3								182,700,000,000,000.00	20,000,000,000	10,000,000,000	
SNT01 On 15/09/2017 Spot Bond			8.62000	101.28945	8.62000	101.26622		33,100,800,000,000.00	3,840,000,000	1,920,000,000	
Total SNT01 SPOT								33,100,800,000,000.00	3,840,000,000	1,920,000,000	
Total For SNT01								33,100,800,000,000.00	3,840,000,000	1,920,000,000	
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.71701		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	100.71358		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	101.02864		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.71852		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	101.18433		0.00	0	0	
Total SPG001 SPOT								0.00	0	0	
Total For SPG001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01 On 28/06/2016 Spot Bond			8.37000	102.25387	8.37000	102.23083			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	101.47753			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	101.83870			0.00	2,000,000,000	1,000,000,000
Total SSA04 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SSA04									0.00	2,000,000,000	1,000,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.41960			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			9.50000	95.25085	9.50000	95.22671		25,086,650,000,000.00	2,640,700,000	1,300,700,000	
Total SSA06 SPOT								25,086,650,000,000.00	2,640,700,000	1,300,700,000	
Total For SSA06								25,086,650,000,000.00	2,640,700,000	1,300,700,000	
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.51488			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	99.99984			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	101.30534			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.55800	87.85408	9.55800	87.83166			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.62000	87.57760	9.62000	87.55511			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 21/12/2014 Spot Bond			7.14000	100.88205	7.14000	100.86298			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.04000	95.57861	9.04000	95.55527			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN001 On 18/06/2017 Spot Bond				100.00000	0.00000	100.16726				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.45000	101.75720	8.45000	101.73432				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.35000	108.93143	2.35000	109.29279				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			8.48500	98.35059	8.48500	98.32826				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN013 On 19/07/2014 Spot Bond				100.00000	0.00000	100.99867				0.00	0	0
Total SSN013 SPOT										0.00	0	0
Total For SSN013										0.00	0	0
SSN014 On 26/08/2018 Spot Bond				100.00000	0.00000	100.81145				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN016 On 21/12/2026 Spot Bond			9.72000	105.73899	9.72000	105.71158				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.45664				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	100.10196				0.00	0	0
Total SSN019 SPOT										0.00	0	0
Total For SSN019										0.00	0	0
SSN020 On 18/09/2014 Spot Bond				100.00000	0.00000	100.15879				0.00	0	0
Total SSN020 SPOT										0.00	0	0
Total For SSN020										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.06000	77.74549	10.06000	77.72475				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	101.34172				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN021 On 04/03/2019 Spot Bond				100.00000	0.00000	99.56023			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	100.79956			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SY1076 On 21/07/2014 Spot Bond				100.00000	0.00000	99.58998			0.00	0	0
Total SY1076 SPOT									0.00	0	0
Total For SY1076									0.00	0	0
SY1078 On 29/07/2014 Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0
Total SY1078 SPOT									0.00	0	0
Total For SY1078									0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	99.24549			0.00	0	0
Total SY1087 SPOT									0.00	0	0
Total For SY1087									0.00	0	0
SY109C On 18/08/2014 Spot Bond				100.00000	0.00000	99.13189			0.00	0	0
Total SY1090 SPOT									0.00	0	0
Total For SY1090									0.00	0	0
SY1094 On 19/08/2014 Spot Bond				100.00000	0.00000	99.11536			0.00	0	0
Total SY1094 SPOT									0.00	0	0
Total For SY1094									0.00	0	0
SY109E On 22/08/2014 Spot Bond				100.00000	0.00000	99.06637			0.00	0	0
Total SY1098 SPOT									0.00	0	0
Total For SY1098									0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.98375			0.00	0	0
Total SY1100 SPOT									0.00	0	0
Total For SY1100									0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.99866			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	99.93459			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	98.94931			0.00	0	0
Total SY1103 SPOT									0.00	0	0
Total For SY1103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	99.52796				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	0.00000	99.82035				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	0.00000	99.78735				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	98.76855				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.75413				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.75497				0.00	0	0
Total SY1109 SPOT										0.00	0	0
Total For SY1109										0.00	0	0
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.70561				0.00	0	0
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.64108				0.00	0	0
Total SY1111 SPOT										0.00	0	0
Total For SY1111										0.00	0	0
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.64132				0.00	0	0
Total SY1112 SPOT										0.00	0	0
Total For SY1112										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.65426				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.55922				0.00	0	0
Total SY1114 SPOT										0.00	0	0
Total For SY1114										0.00	0	0
SY1115 On 21/07/2014 Spot Bond				100.00000	0.00000	99.59112				0.00	0	0
Total SY1115 SPOT										0.00	0	0
Total For SY1115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1116 On 22/07/2014 Spot Bond				100.00000	0.00000	99.57521			0.00	0	0
Total SY1116 SPOT									0.00	0	0
Total For SY1116									0.00	0	0
SY1117 On 21/07/2014 Spot Bond				100.00000	0.00000	99.59194			0.00	0	0
Total SY1117 SPOT									0.00	0	0
Total For SY1117									0.00	0	0
SY1118 On 25/07/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000			0.00	0	0
Total SY1118 SPOT									0.00	0	0
Total For SY1118									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.08500	109.39533	7.08500	109.37452		3,967,600,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,967,600,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,967,600,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.90000	102.84157	8.90000	102.81711		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	100.42265	100.00000	100.16113		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	94.19777	100.00000	93.95808		0.00	0	0	
Total TF105U SPOT								0.00	0	0	
Total For TF105U								0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	28.00159	100.00000	27.93376		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	101.18619			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	101.00042			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	100.64362			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	100.45918			0.00	0	0	
Total TFS117 SPOT								0.00	0	0	
Total For TFS117								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.62142				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	100.10512				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	100.11078				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.91336				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	97.40625				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond			100.00000	69.52381	100.00000	69.39163			500,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total TFS127 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For TFS127									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.05558				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.87500	105.15172	7.87500	105.12929				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.26139				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.29669				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.45303	7.83000	103.43108				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.24196				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.28610				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	103.06671				0.00	0	70,000,000
Total TH10A6 SPOT										0.00	0	70,000,000
Total For TH10A6										0.00	0	70,000,000
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.24196				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.28610				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	80.64403	7.16000	103.13811				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.37258				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.36551				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.53480				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.51188				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	102.20296				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.12399				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	101.24020				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.29669				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	103.84895	8.73000	103.77544				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	101.23489				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	101.28610				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.00500	93.43667	9.00500	100.85474				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	101.36875				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	101.43816				0.00	2,600,000,000	1,300,000,000
Total TH11A8 SPOT										0.00	2,600,000,000	1,300,000,000
Total For TH11A8										0.00	2,600,000,000	1,300,000,000
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.37610				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	101.35670				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	101.50952				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	101.53127				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	101.52423				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.63630				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	102.08011				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	102.08713				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	102.29835				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.30147				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.86138	101.06155	6.84442				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	101.23489				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	101.52267				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	101.39375				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	101.46429				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	102.20998				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	101.64814				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.27487				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	101.29260				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	101.27487				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	101.29260				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	101.30147				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	101.26423				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	101.29260				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.39011				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	101.39011				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	101.39011				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	101.53187				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	101.56730				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.52301			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	102.23084			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	102.27502			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	102.25735			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			8.12500	104.89491	8.12500	104.87209		20,479,875,000,000.00	2,520,600,000	1,260,200,000	
Total TL15 SPOT								20,479,875,000,000.00	2,520,600,000	1,260,200,000	
Total For TL15								20,479,875,000,000.00	2,520,600,000	1,260,200,000	
TL20 On 22/02/2020 Spot Bond			9.93000	85.57883	9.93000	85.52629		0.00	0	0	
Total TL20 SPOT								0.00	0	0	
Total For TL20								0.00	0	0	
TN17 On 14/11/2017 Spot Bond			8.11000	104.40190	8.11000	104.37935		124,900,488,000,000.00	15,400,800,000	22,070,700,000	
Total TN17 SPOT								124,900,488,000,000.00	15,400,800,000	22,070,700,000	
Total For TN17								124,900,488,000,000.00	15,400,800,000	22,070,700,000	
TN20 On 17/09/2020 Spot Bond			9.20000	108.93791	9.20000	108.91128		191,189,847,840,000.00	20,781,505,200	9,290,905,200	
Total TN20 SPOT								191,189,847,840,000.00	20,781,505,200	9,290,905,200	
Total For TN20								191,189,847,840,000.00	20,781,505,200	9,290,905,200	
TN20U On 14/04/2020 Spot Bond			100.00000	0.82257	100.00000	0.81997		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			9.43000	109.89575	9.43000	109.86823		216,512,800,000,000.00	22,960,000,000	10,280,000,000	
Total TN23 SPOT								216,512,800,000,000.00	22,960,000,000	10,280,000,000	
Total For TN23								216,512,800,000,000.00	22,960,000,000	10,280,000,000	
TN25 On 19/08/2025 Spot Bond			9.52000	103.20060	9.52000	103.17408		323,680,000,000,000.00	34,000,000,000	17,000,000,000	
Total TN25 SPOT								323,680,000,000,000.00	34,000,000,000	17,000,000,000	
Total For TN25								323,680,000,000,000.00	34,000,000,000	17,000,000,000	
TN27 On 14/11/2027 Spot Bond			9.55000	96.19247	9.55000	96.16808		71,084,519,660,000.00	7,443,405,200	2,322,200,000	
Total TN27 SPOT								71,084,519,660,000.00	7,443,405,200	2,322,200,000	
Total For TN27								71,084,519,660,000.00	7,443,405,200	2,322,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.93754				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	101.73759				0.00	3,000,000,000	1,500,000,000
Total TNF18 SPOT										0.00	3,000,000,000	1,500,000,000
Total For TNF18										0.00	3,000,000,000	1,500,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.84941				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	100.83241				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	100.85411				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	100.85631				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	100.96318				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.18464				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	101.65956				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	101.52561				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	101.55843				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	101.27156				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA05 On 10/04/2019 Spot Bond				100.00000	0.00000	101.35961			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.91705	10.00000	99.88941			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.91911	9.75000	99.89216			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.92028	100.00000	9.89384			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	100.39754			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	100.42262			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	100.43653			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.43931			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	100.51691			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	100.68705			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.44848			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	97.76039			0.00	0	0
Total TSP152 SPOT									0.00	0	0
Total For TSP152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.56639				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.56576				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	96.53110				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	99.28007				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	95.70668				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				103.27929	0.00000	99.05205				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.16537				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	95.30201				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	98.56360				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	95.12534				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	94.89685				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	98.09459				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP16€ On 16/04/2015 Spot Bond				100.00000	0.00000	94.67119				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	93.97665				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP16€ On 11/06/2015 Spot Bond				100.00000	0.00000	93.69469				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	12.89955	100.00000	12.86831				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	100.71194				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	101.26660				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	101.20400				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	101.19993				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	101.17389				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	101.05995				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	100.69847				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	100.51553				0.00	1,600,000,000	1,600,000,000
Total TWC054 SPOT										0.00	1,600,000,000	1,600,000,000
Total For TWC054										0.00	1,600,000,000	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	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	101.34985				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	100.58008				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.21177				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.51808				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			9.35000	109.97165	9.35000	109.94435				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	101.43236				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	99.74736				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			9.61000	104.46691	9.61000	104.44028				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	99.98244				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	99.93448				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.95140			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	100.98320			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	100.98460			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	99.92741			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	99.92534			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			6.98500	110.70714	6.98500	110.68649		139,700,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								139,700,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								139,700,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.16000	243.56356	1.16000	243.45103		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP1 On 28/05/2015 Spot Bond			6.94500	102.52172	6.94500	102.50270		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			7.77000	103.87956	7.77000	103.85804		63,714,000,000,000.00	8,200,000,000	4,100,000,000	
Total WSP2 SPOT								63,714,000,000,000.00	8,200,000,000	4,100,000,000	
Total For WSP2								63,714,000,000,000.00	8,200,000,000	4,100,000,000	
WSP3 On 28/05/2019 Spot Bond			8.09000	104.35471	8.09000	104.33222		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			8.40500	103.45157	8.40500	103.42842		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			8.49000	103.34871	8.49000	103.32536		42,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total WSP5 SPOT								42,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total For WSP5								42,450,000,000,000.00	5,000,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014 On 30/06/2015 Spot Bond			6.57500	93.68534	6.57500	93.66860			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			5.93000	99.95128	5.93000	99.93506			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			6.50500	91.94740	6.50500	91.93132			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z025 On 30/11/2014 Spot Bond			5.91000	97.53631	5.91000	97.52091			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			6.57500	93.66860	6.57500	93.65186			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			7.48000	67.96799	7.48000	67.95443			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	40.19064	100.00000	40.11439			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	21.27341	100.00000	21.23305			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.34e+017	428,227,276,900	734,556,017,200
Total for SPOT :									1.34e+017	428,227,276,900	734,556,017,200
Total Futures									1.34e+017	428,227,285,974	734,556,386,978
Total Options									0.00	0	54,133
Grand Total:									1.34e+017	428,227,285,974	734,556,441,111