



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2014

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			123.55642	123.55642	123.99200	123.99200			0.00	0	0
EL28 On 06/11/2014 Bond Future			123.94628	123.94628	124.38856	124.38856			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.94520	125.94520	126.39680	126.39680			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,992.00000	9.99200	9,556,420		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			9,982.00000	9.98200	9,546,420		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			10,002.00000	10.00200	9,566,420		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 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			2,388.56000	2.38856	1,946,280		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,378.56000	2.37856	1,936,280		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			2,398.56000	2.39856	1,956,280		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			0.00000	0.00000	64,800		0.00	0	0

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	05/02/2015	Bond Future	125.99	Call			406.80000	0.40680	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	125.99	Put			0.00000	0.00000	44,800		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Call			396.80000	0.39680	0,000		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.00	Put			0.00000	0.00000	54,800		0.00	0	0
EL28	On	05/02/2015	Bond Future	126.01	Call			386.80000	0.38680	0,000		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	07/08/2014	Bond Future			9.52000	85.41918	9.53105	85.33604			0.00	0	0
ES33	On	06/11/2014	Bond Future			9.58374	83.14577	9.62608	82.83176			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.67181	84.47683	9.71532	84.15921			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.73994	82.18421	9.78465	81.86198			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	07/08/2014	Bond Future	10.16	Call			4,527.31000	4.52731	4,610,450		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			4,389.35000	4.38935	4,472,490		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			4,458.38000	4.45838	4,541,520		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	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			4,826.17000	4.82617	5,140,180		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,691.37000	4.69137	5,005,380		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			4,758.82000	4.75882	5,072,830		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			2,032.13000	2.03213	2,349,750		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			2,102.09000	2.10209	2,419,710		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			1,962.08000	1.96208	2,279,700		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			321.80000	0.32180	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	72,670		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			249.56000	0.24956	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	144,820		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			177.41000	0.17741	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,430		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.18867	116.18867	116.19524	116.19524			0.00	0	0
I2025	On	06/11/2014	Bond Future			117.94698	117.94698	117.95391	117.95391			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/02/2015	Bond Future			118.69485	118.69485	118.70385	118.70385			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,205.24000	7.20524	7,198,670		0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Call			7,195.24000	7.19524	7,188,670		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Call			7,185.24000	7.18524	7,178,670		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			953.91000	0.95391	946,980		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			943.91000	0.94391	936,980		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			963.91000	0.96391	956,980		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			296.15000	0.29615	305,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			306.15000	0.30615	315,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			286.15000	0.28615	295,150		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	0
I2038	On	07/08/2014	Bond Future			120.41543	120.41543	120.42162	120.42162			78,029,198.64	648	0
I2038	On	06/11/2014	Bond Future			122.23774	122.23774	122.24417	122.24417			0.00	0	2,062
I2038	On	05/02/2015	Bond Future			122.91051	122.91051	122.91917	122.91917			0.00	0	0
Total I2038 Future												78,029,198.64	648	2,062
I2038	On	07/08/2014	Bond Future	105.99	Call			14,431.62000	14.43162	14,425,430		0.00	0	0
I2038	On	07/08/2014	Bond Future	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Call			14,421.62000	14.42162	14,415,430		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Call			14,411.62000	14.41162	14,405,430		0.00	0	0
I2038	On	07/08/2014	Bond Future	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			2,234.17000	2.23417	2,227,740		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Call			2,254.17000	2.25417	2,247,740		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			2,244.17000	2.24417	2,237,740		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			70.83000	0.07083	79,490		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	05/02/2015	Bond Future	123.00	Put			80.83000	0.08083	89,490		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			90.83000	0.09083	99,490		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												78,029,198.64	648	2,062
I2046	On	07/08/2014	Bond Future			121.13016	121.13016	121.13610	121.13610			0.00	0	0
I2046	On	06/11/2014	Bond Future			121.61904	121.61904	121.62528	121.62528			0.00	0	5,348
I2046	On	05/02/2015	Bond Future			123.58012	123.58012	123.58857	123.58857			0.00	0	0
Total I2046 Future												0.00	0	5,348
I2046	On	07/08/2014	Bond Future	104.43	Call			16,706.10000	16.70610	16,700,160		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Call			16,696.10000	16.69610	16,690,160		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Call			16,686.10000	16.68610	16,680,160		0.00	0	0
I2046	On	07/08/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Call			17,195.28000	17.19528	17,189,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			17,185.28000	17.18528	17,179,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			17,175.28000	17.17528	17,169,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			401.43000	0.40143	409,880		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			411.43000	0.41143	419,880		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			421.43000	0.42143	429,880		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,348
I2050	On	07/08/2014	Bond Future			127.63111	127.63111	127.63738	127.63738			87,810,203.68	688	0
I2050	On	06/11/2014	Bond Future			129.56258	129.56258	129.56921	129.56921			0.00	0	2,800
I2050	On	05/02/2015	Bond Future			130.20711	130.20711	130.21599	130.21599			0.00	0	0
Total I2050 Future												87,810,203.68	688	2,800
I2050	On	07/08/2014	Bond Future	112.01	Call			15,627.38000	15.62738	15,621,110		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,647.38000	15.64738	15,641,110		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			15,637.38000	15.63738	15,631,110		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Call			3,579.21000	3.57921	3,572,580		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			3,569.21000	3.56921	3,562,580		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			3,559.21000	3.55921	3,552,580		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			225.99000	0.22599	217,110		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			215.99000	0.21599	207,110		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			205.99000	0.20599	197,110		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												87,810,203.68	688	2,800
R157	On	07/08/2014	Bond Future			6.65500	112.58487	6.64675	112.59389		1.00	258,382,276.65	2,295	0
R157	On	06/11/2014	Bond Future			6.82521	107.47782	6.83385	107.47053		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.00728	109.19871	7.01675	109.19311		1.00	0.00	0	0
Total R157 Future												258,382,276.65	2,295	0
R157	On	07/08/2014	Bond Future	6.76	Put			0.38000	0.00038	0,000	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			102.95000	0.10295	92,930	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			1.00000	0.00100	0,000	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			113.49000	0.11349	103,850	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Put			0.62000	0.00062	0,000	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			124.17000	0.12417	114,770	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			47.07000	0.04707	47,550	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			575.52000	0.57552	568,710	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			44.35000	0.04435	44,800	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			589.81000	0.58981	582,970	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			45.70000	0.04570	46,160	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			582.65000	0.58265	575,820	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,055.81000	1.05581	1,060,440	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			40.30000	0.04030	39,330	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,061.01000	1.06101	1,065,640	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			39.70000	0.03970	38,730	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,050.62000	1.05062	1,055,230	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			40.92000	0.04092	39,930	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												258,382,276.65	2,295	0
R186	On	07/08/2014	Bond Future			8.29000	118.35893	8.30086	118.26642		9.89	1,810,536,552.21	15,297	0
R186	On	06/11/2014	Bond Future			8.32473	120.48211	8.37743	120.04169		8.91	361,446.33	3	56,325

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/02/2015	Bond Future			8.38949	117.11416	8.44388	116.66872		9.61	0.00	0	540
R186	On	07/05/2015	Bond Future			8.43314	119.19264	8.48935	118.74074		9.60	0.00	0	0
Total R186 Future												1,810,897,998.54	15,300	56,865
R186	On	07/08/2014	Bond Future	7.60	Call			0.00000	0.00000	0,000	9.64	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Put			6,184.07000	6.18407	6,091,560	9.64	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Put			520.59000	0.52059	341,590	9.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Call			285.85000	0.28585	170,280	9.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			208.08000	0.20808	0,000	9.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			5,109.41000	5.10941	5,201,920	10.26	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			0.00000	0.00000	0,000	10.26	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Call			201.40000	0.20140	0,000	9.91	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			293.91000	0.29391	0,000	9.91	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Call			241.30000	0.24130	85,180	9.92	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			248.63000	0.24863	0,000	9.92	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			7,317.69000	7.31769	7,410,200	10.40	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	10.40	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Call			1,101.60000	1.10160	1,184,730	9.99	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			0.00000	0.00000	0,000	9.79	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Put			2,600.73000	2.60073	2,508,220	9.79	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			86.49000	0.08649	0,000	9.89	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			9.38000	0.00938	0,000	9.99	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Call			3,330.28000	3.33028	3,422,790	10.13	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			0.00000	0.00000	0,000	10.13	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			3,277.88000	3.27788	2,992,660	8.78	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,305.91000	1.30591	1,463,740	8.78	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			3,223.21000	3.22321	2,940,620	8.78	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,337.03000	1.33703	1,497,500	8.79	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			3,169.11000	3.16911	2,889,160	8.79	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,670.61000	6.67061	7,058,290	9.21	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			317.66000	0.31766	264,920	9.21	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,275.27000	1.27527	1,430,470	8.78	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,604.66000	4.60466	4,885,500	9.74	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			2,062.14000	2.06214	1,897,540	9.74	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,870.69000	5.87069	6,189,080	9.85	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			1,449.58000	1.44958	1,322,530	9.85	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,505.08000	4.50508	4,782,580	9.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			2,121.11000	2.12111	1,953,170	9.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,554.74000	4.55474	4,833,910	9.73	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			2,091.46000	2.09146	1,925,190	9.73	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			4,933.58000	4.93358	4,678,180	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2015	Bond Future	8.24	Call			3,004.40000	3.00440	3,197,930	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			5,027.83000	5.02783	4,769,460	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,039.21000	3.03921	3,234,220	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			4,980.55000	4.98055	4,723,660	9.51	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,074.25000	3.07425	3,270,750	9.51	0.00	0	0
Total R186 Option												0.00	0	11,610
Total For R186												1,810,897,998.54	15,300	68,475
R197	On	07/08/2014	Bond Future			285.23227	285.23227	285.24873	285.24873			0.00	0	0
R197	On	06/11/2014	Bond Future			289.54883	289.54883	289.56605	289.56605			0.00	0	905
R197	On	05/02/2015	Bond Future			288.21584	288.21584	288.23820	288.23820			0.00	0	0
Total R197 Future												0.00	0	905
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			15,248.73000	15.24873	15,232,270		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Call			15,238.73000	15.23873	15,222,270		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			15,258.73000	15.25873	15,242,270		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			4,576.05000	4.57605	4,558,830		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,566.05000	4.56605	4,548,830		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			4,556.05000	4.55605	4,538,830		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	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			771.80000	0.77180	794,160		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			751.80000	0.75180	774,160		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			761.80000	0.76180	784,160		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			5.93000	102.19988	5.91950	102.20365		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			0.00000	0.00000	0,000	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			226.61000	0.22661	230,380	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			0.00000	0.00000	0,000	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			223.00000	0.22300	226,770	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			0.00000	0.00000	0,000	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			219.40000	0.21940	223,170	1.00	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 Option										0.00	0	0
Total For R201										0.00	0	0
R202	On 07/08/2014			228.32864	228.32864	228.34071	228.34071		10.28	5,023,230.08	22	0
R202	On 06/11/2014			231.78397	231.78397	231.79669	231.79669			0.00	0	47,072
R202	On 05/02/2015			232.33366	232.33366	232.35005	232.35005			0.00	0	0
Total R202 Future										5,023,230.08	22	47,072
R202	On 07/08/2014	207.99	Call			20,350.71000	20.35071	20,338,640	10.65	0.00	0	0
R202	On 07/08/2014	207.99	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 07/08/2014	208.00	Call			20,340.71000	20.34071	20,328,640	10.65	0.00	0	0
R202	On 07/08/2014	208.00	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 07/08/2014	208.01	Call			20,330.71000	20.33071	20,318,640	10.65	0.00	0	0
R202	On 07/08/2014	208.01	Put			0.00000	0.00000	0,000	10.65	0.00	0	0
R202	On 06/11/2014	226.99	Call			4,806.69000	4.80669	4,793,970		0.00	0	0
R202	On 06/11/2014	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/11/2014	227.00	Call			4,796.69000	4.79669	4,783,970		0.00	0	0
R202	On 06/11/2014	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 06/11/2014	227.01	Call			4,786.69000	4.78669	4,773,970		0.00	0	0
R202	On 06/11/2014	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	232.99	Put			639.95000	0.63995	656,340		0.00	0	0
R202	On 05/02/2015	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	233.00	Put			649.95000	0.64995	666,340		0.00	0	0
R202	On 05/02/2015	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/02/2015	233.01	Put			659.95000	0.65995	676,340		0.00	0	0
R202	On 05/02/2015	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										5,023,230.08	22	47,072
R2023	On 07/08/2014			8.08000	101.45809	8.09093	101.39240		7.60	278,908,289.41	2,749	0
R2023	On 06/11/2014			8.13826	99.21257	8.17568	98.99341		7.49	0.00	0	11,612
R2023	On 05/02/2015			8.21192	100.80052	8.25070	100.57948		7.73	0.00	0	0
R2023	On 07/05/2015			8.25427	98.65978	8.29450	98.43608		8.06	0.00	0	0
R2023	On 06/08/2015			8.31620	100.33890	8.35000	8.35000		8.06	0.00	0	0
Total R2023 Future										278,908,289.41	2,749	11,612
R2023	On 07/08/2014	8.51	Call			2,476.80000	2.47680	2,542,490	7.85	0.00	0	0
R2023	On 07/08/2014	8.51	Put			0.00000	0.00000	0,000	7.85	0.00	0	0
R2023	On 07/08/2014	8.49	Call			2,360.42000	2.36042	2,426,110	7.84	0.00	0	0
R2023	On 07/08/2014	8.49	Put			0.00000	0.00000	0,000	7.84	0.00	0	0
R2023	On 07/08/2014	8.50	Call			2,418.63000	2.41863	2,484,320	7.84	0.00	0	0
R2023	On 07/08/2014	8.50	Put			0.00000	0.00000	0,000	7.84	0.00	0	0
R2023	On 06/11/2014	8.59	Call			2,979.01000	2.97901	3,137,750	7.62	0.00	0	0
R2023	On 06/11/2014	8.59	Put			593.61000	0.59361	533,190	7.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Call			3,021.24000	3.02124	3,181,080	7.63	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			579.19000	0.57919	519,870	7.63	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			3,063.72000	3.06372	3,224,630	7.63	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			565.06000	0.56506	506,810	7.63	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,928.02000	3.92802	4,080,100	7.93	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			1,083.17000	1.08317	1,014,210	7.93	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,851.24000	3.85124	4,001,790	7.93	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			1,116.09000	1.11609	1,045,600	7.93	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,889.55000	3.88955	4,040,870	7.93	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			1,099.53000	1.09953	1,029,810	7.93	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			3,162.89000	3.16289	3,040,140	8.02	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,382.44000	2.38244	2,484,120	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			3,132.90000	3.13290	3,010,880	8.03	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,330.41000	2.33041	2,430,630	8.02	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			3,193.08000	3.19308	3,069,600	8.02	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,356.34000	2.35634	2,457,290	8.02	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			0.00000	0.00000	1,672,460	8.39	1,523,611.06	911	911
R2023	On	06/08/2015	Bond Future	8.24	Put			0.00000	0.00000	3,437,290	8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			0.00000	0.00000	3,050,320	8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			0.00000	0.00000	3,409,760	8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			0.00000	0.00000	3,077,360	8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			0.00000	0.00000	3,382,400	8.06	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			0.00000	0.00000	5,649,770	8.39	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			0.00000	0.00000	3,023,400	8.06	0.00	0	0
Total R2023 Option												1,523,611.06	911	911
Total For R2023												280,431,900.47	3,660	12,523
R203	On	07/08/2014	Bond Future			7.08000	106.55098	7.07608	106.56191		2.67	1,663,473,899.76	15,612	0
R203	On	06/11/2014	Bond Future			7.15432	104.05720	7.17742	103.99769		2.64	0.00	0	12,128
R203	On	05/02/2015	Bond Future			7.23441	105.72299	7.25930	105.66426		2.59	0.00	0	0
R203	On	07/05/2015	Bond Future			7.23882	103.42775	7.26601	103.36930		2.55	0.00	0	0
Total R203 Future												1,663,473,899.76	15,612	12,128
R203	On	07/08/2014	Bond Future	6.84	Call			0.00000	0.00000	0,000	2.65	0.00	0	0
R203	On	07/08/2014	Bond Future	6.84	Put			661.26000	0.66126	672,190	2.65	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			594.69000	0.59469	583,760	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			0.00000	0.00000	0,000	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			622.39000	0.62239	611,460	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			0.00000	0.00000	0,000	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			650.07000	0.65007	639,140	2.73	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			0.00000	0.00000	0,000	2.73	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			213.52000	0.21352	227,080	2.59	0.00	0	45

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.84	Put			1,087.09000	1.08709	1,041,140	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			220.48000	0.22048	234,400	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,068.03000	1.06803	1,022,440	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			227.61000	0.22761	241,890	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			1,049.14000	1.04914	1,003,910	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			327.14000	0.32714	346,050	2.61	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			837.13000	0.83713	796,530	2.61	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,616.04000	2.61604	2,667,660	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			106.19000	0.10619	99,080	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,636.41000	2.63641	2,688,160	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			103.70000	0.10370	96,720	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,656.81000	2.65681	2,708,690	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			101.25000	0.10125	94,400	2.75	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,395.49000	1.39549	1,434,930	2.66	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			385.81000	0.38581	366,520	2.66	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			883.30000	0.88330	910,850	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			939.21000	0.93921	908,310	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			894.15000	0.89415	921,910	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			928.56000	0.92856	897,870	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			905.42000	0.90542	933,400	2.55	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			918.34000	0.91834	887,870	2.55	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203											1,663,473,899.76	15,612	12,242	
R2030	On	07/08/2014	Bond Future			8.70000	94.36508	8.71083	94.27787			0.00	0	0
R2030	On	06/11/2014	Bond Future			8.72791	96.15043	8.78547	95.69303			0.00	0	4,185
R2030	On	05/02/2015	Bond Future			8.79329	93.68223	8.85249	93.21909			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.84285	95.34584	8.90377	94.87559			0.00	0	0
Total R2030 Future												0.00	0	4,185
R2030	On	07/08/2014	Bond Future	9.00	Call			2,286.37000	2.28637	2,373,580		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Call			2,364.00000	2.36400	2,451,210		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Call			2,208.65000	2.20865	2,295,860		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			1,599.78000	1.59978	2,057,180		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			1,676.99000	1.67699	2,134,390		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			1,754.11000	1.75411	2,211,510		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			3,026.59000	3.02659	3,489,730		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			3,100.90000	3.10090	3,564,040		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			2,952.19000	2.95219	3,415,330		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			1,271.86000	1.27186	801,610		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			1,193.49000	1.19349	723,240		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			1,115.22000	1.11522	644,970		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,185
R2037	On	07/08/2014	Bond Future			8.90500	96.36581	8.91579	96.26507			36,329,910.37	377	0
R2037	On	06/11/2014	Bond Future			8.93425	98.19265	8.98650	97.71009			0.00	0	6,708
R2037	On	05/02/2015	Bond Future			8.99678	95.50677	9.05041	95.01800			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			9.04523	97.20285	9.10025	96.70674			0.00	0	0
Total R2037 Future												36,329,910.37	377	9,988
R2037	On	07/08/2014	Bond Future	9.06	Call			1,330.36000	1.33036	1,431,100		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.06	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Call			1,147.62000	1.14762	1,248,360		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.04	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Call			1,239.06000	1.23906	1,339,800		0.00	0	0
R2037	On	07/08/2014	Bond Future	9.05	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			6,219.17000	6.21917	6,701,730		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Call			6,301.66000	6.30166	6,784,220		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			6,136.56000	6.13656	6,619,120		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			3,860.09000	3.86009	4,348,860		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			3,944.96000	3.94496	4,433,730		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			4,029.70000	4.02970	4,518,470		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			998.27000	0.99827	502,160		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			907.04000	0.90704	410,930		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/05/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			815.94000	0.81594	319,830		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									36,329,910.37	377	9,988
R204 On 07/08/2014 Bond Future			7.40000	103.32261	7.40105	103.31871		3.99	1,118,053,962.81	10,821	0
R204 On 06/11/2014 Bond Future			7.47293	104.94890	7.49545	104.86958		3.81	0.00	0	13,177
R204 On 05/02/2015 Bond Future			7.54863	102.59332	7.57234	102.51448		3.96	0.00	0	0
R204 On 07/05/2015 Bond Future			7.57985	104.41359	7.60506	104.33463		3.89	0.00	0	0
R204 On 06/08/2015 Bond Future			7.64612	102.15223	7.67000	7.67000		3.89	0.00	0	0
Total R204 Future									1,118,053,962.81	10,821	13,177
R204 On 07/08/2014 Bond Future	7.44	Call			176.90000	0.17690	148,630	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			32.17000	0.03217	0,000	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			205.71000	0.20571	185,740	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			23.87000	0.02387	0,000	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			236.29000	0.23629	222,840	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			17.35000	0.01735	0,000	3.98	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			1,397.44000	1.39744	1,401,340	4.07	0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			0.00000	0.00000	0,000	4.07	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Call			194.31000	0.19431	206,370	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			1,992.83000	1.99283	1,925,570	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Call			201.10000	0.20110	213,520	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			1,963.67000	1.96367	1,896,770	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Call			208.08000	0.20808	220,850	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Put			1,934.70000	1.93470	1,868,150	3.72	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Call			1,951.04000	1.95104	2,012,130	3.92	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			228.17000	0.22817	209,940	3.92	0.00	0	1,270
R204 On 05/02/2015 Bond Future	8.26	Call			2,636.81000	2.63681	2,696,290	4.13	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			382.33000	0.38233	362,970	4.13	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Call			2,586.21000	2.58621	2,645,160	4.13	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			396.42000	0.39642	376,530	4.13	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			2,611.46000	2.61146	2,670,680	4.13	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			389.32000	0.38932	369,700	4.13	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			1,246.38000	1.24638	1,281,240	3.89	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			1,575.95000	1.57595	1,531,850	3.89	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			1,261.48000	1.26148	1,296,620	3.89	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			1,559.63000	1.55963	1,515,810	3.89	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			1,231.38000	1.23138	1,265,960	3.89	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			1,592.39000	1.59239	1,548,010	3.89	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			0.00000	0.00000	1,761,690	3.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/08/2015	Bond Future	7.75	Put			0.00000	0.00000	1,457,540	3.95	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	1,777,800	3.95	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			0.00000	0.00000	1,444,430	3.95	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			0.00000	0.00000	2,981,540	4.09	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.00000	0.00000	771,080	4.09	538,984.92	699	699
R204	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	1,745,660	3.95	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			0.00000	0.00000	1,470,740	3.95	0.00	0	0
Total R204 Option												538,984.92	699	1,969
Total For R204												1,118,592,947.73	11,520	15,146
R2044	On	07/08/2014	Bond Future			8.98500	97.86026	8.99576	97.75189			0.00	0	0
R2044	On	06/11/2014	Bond Future			9.01709	99.68831	9.06415	99.21922			0.00	0	73
R2044	On	05/02/2015	Bond Future			9.07784	96.90107	9.12610	96.42607			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.12524	98.62208	9.17472	98.13987			0.00	0	0
Total R2044 Future												0.00	0	73
R2044	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Call			0.00000	0.00000	50,380		0.00	0	0
R2044	On	07/08/2014	Bond Future	8.99	Put			57.99000	0.05799	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.00	Call			42.64000	0.04264	151,010		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/08/2014	Bond Future	9.01	Call			143.10000	0.14310	251,470		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			640.40000	0.64040	171,310		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			540.10000	0.54010	71,010		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			740.89000	0.74089	271,800		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			1,149.54000	1.14954	674,540		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			1,349.94000	1.34994	874,940		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			1,249.65000	1.24965	774,650		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			1,821.63000	1.82163	1,339,420		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			1,721.51000	1.72151	1,239,300		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			1,621.55000	1.62155	1,139,340		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	73

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/08/2014	Bond Future			8.98500	101.43586	9.00077	101.27342			0.00	0	0
R2048	On	06/11/2014	Bond Future			9.01838	98.89906	9.07062	98.36666			0.00	0	19,614
R2048	On	05/02/2015	Bond Future			9.08079	100.48195	9.13440	99.94267			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			9.12439	97.82906	9.17933	97.28143			0.00	0	0
Total R2048 Future												0.00	0	20,891
R2048	On	07/08/2014	Bond Future	9.64	Call			6,200.00000	6.20000	6,362,440		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			6,291.34000	6.29134	6,453,780		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Call			6,382.52000	6.38252	6,544,960		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	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			6,387.26000	6.38726	6,919,660		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			6,207.48000	6.20748	6,739,880		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			6,297.45000	6.29745	6,829,850		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			3,445.52000	3.44552	3,984,800		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			3,539.22000	3.53922	4,078,500		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			3,632.74000	3.63274	4,172,020		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			794.14000	0.79414	1,341,770		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			598.34000	0.59834	1,145,970		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			696.33000	0.69633	1,243,960		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	20,891
R207	On	07/08/2014	Bond Future			7.66500	98.72908	7.66600	98.72476		5.16	2,168,189,325.88	21,961	0
R207	On	06/11/2014	Bond Future			7.72800	100.32069	7.75548	100.20669		4.95	0.00	0	36,237
R207	On	05/02/2015	Bond Future			7.80307	98.28489	7.83182	98.17074		5.22	0.00	0	0
R207	On	07/05/2015	Bond Future			7.84652	100.02915	7.87679	99.91420		5.19	0.00	0	0
Total R207 Future												2,168,189,325.88	21,961	36,237
R207	On	07/08/2014	Bond Future	7.69	Call			165.84000	0.16584	108,000	5.15	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			62.16000	0.06216	0,000	5.15	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			195.25000	0.19525	151,160	5.15	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			48.41000	0.04841	0,000	5.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/08/2014	Bond Future	7.71	Call			227.04000	0.22704	194,300	5.15	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			37.06000	0.03706	0,000	5.15	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			347.57000	0.34757	371,880	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			2,088.48000	2.08848	1,998,790	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			358.00000	0.35800	382,890	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			2,056.57000	2.05657	1,967,460	4.85	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			368.65000	0.36865	394,130	4.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			2,024.90000	2.02490	1,936,380	4.86	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			3,112.39000	3.11239	3,196,600	5.44	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			542.89000	0.54289	512,950	5.44	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			3,141.84000	3.14184	3,226,420	5.44	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			533.94000	0.53394	504,370	5.44	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			3,171.39000	3.17139	3,256,340	5.44	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			525.11000	0.52511	495,910	5.44	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			2,615.72000	2.61572	2,685,990	5.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			1,174.56000	1.17456	1,129,880	5.26	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,509.24000	1.50924	1,559,350	5.13	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			2,068.23000	2.06823	2,003,390	5.13	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			2,568.03000	2.56803	2,637,590	5.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1,201.44000	1.20144	1,156,050	5.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			2,591.83000	2.59183	2,661,740	5.26	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1,187.95000	1.18795	1,142,910	5.26	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												2,168,189,325.88	21,961	36,303
R208	On	07/08/2014	Bond Future			7.84000	96.90287	7.85098	96.84884		6.08	379,568,541.79	3,917	0
R208	On	06/11/2014	Bond Future			7.90583	95.05889	7.93832	94.90421		6.15	0.00	0	16,256
R208	On	05/02/2015	Bond Future			7.97922	96.58075	8.01302	96.42524		6.25	0.00	0	0
R208	On	07/05/2015	Bond Future			8.02110	94.89148	8.05642	94.73436		6.42	0.00	0	0
R208	On	06/08/2015	Bond Future			8.08610	96.50649	8.12000	8.12000		6.42	0.00	0	0
Total R208 Future												379,568,541.79	3,917	16,256
R208	On	07/08/2014	Bond Future	7.79	Call			27.21000	0.02721	0,000	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Put			327.77000	0.32777	246,530	6.09	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			36.46000	0.03646	0,000	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			287.65000	0.28765	197,160	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			47.96000	0.04796	0,000	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Put			249.82000	0.24982	147,830	6.10	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			2,081.89000	2.08189	2,135,920	6.27	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,659.13000	2.65913	2,534,510	6.01	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,931.22000	2.93122	3,054,390	6.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/11/2014	Bond Future	8.50	Put			305.65000	0.30565	274,140	6.31	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			329.51000	0.32951	358,130	6.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,736.38000	2.73638	2,610,320	6.00	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			339.78000	0.33978	369,120	6.01	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,697.62000	2.69762	2,572,280	6.01	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			350.30000	0.35030	380,360	6.01	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,082.29000	3.08229	3,188,980	6.42	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			831.58000	0.83158	782,760	6.42	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			3,019.32000	3.01932	3,124,890	6.42	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			857.90000	0.85790	807,960	6.42	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,050.86000	3.05086	3,156,990	6.42	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			844.78000	0.84478	795,400	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,003.57000	2.00357	2,078,510	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			2,210.14000	2.21014	2,127,960	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,959.70000	1.95970	2,033,580	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			2,255.44000	2.25544	2,172,200	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,981.57000	1.98157	2,055,980	6.42	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			2,232.71000	2.23271	2,150,000	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.00000	0.00000	1,244,970	6.70	246,504.06	198	198
R208	On	06/08/2015	Bond Future	7.99	Put			0.00000	0.00000	2,684,370	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			0.00000	0.00000	2,291,840	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			0.00000	0.00000	2,662,310	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			0.00000	0.00000	2,313,030	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			0.00000	0.00000	2,640,390	6.42	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			0.00000	0.00000	4,455,620	6.70	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			0.00000	0.00000	2,270,750	6.42	0.00	0	0
Total R208 Option												246,504.06	198	1,718
Total For R208												379,815,045.85	4,115	17,974
R209	On	07/08/2014	Bond Future			8.83000	77.56281	8.84076	77.47987		14.56	347,171,137.56	4,476	0
R209	On	06/11/2014	Bond Future			8.85612	75.89453	8.90829	75.49625		13.79	0.00	0	25,471
R209	On	05/02/2015	Bond Future			8.91484	77.10963	8.96829	76.70625		14.30	0.00	0	0
R209	On	07/05/2015	Bond Future			8.95748	75.32737	9.01224	74.91782		15.02	0.00	0	0
R209	On	06/08/2015	Bond Future			9.01048	76.60947	9.06000	9.06000		15.02	0.00	0	0
Total R209 Future												347,171,137.56	4,476	25,471
R209	On	07/08/2014	Bond Future	9.04	Call			1,511.63000	1.51163	1,593,540	14.77	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1.03000	0.00103	0,000	14.77	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,585.87000	1.58587	1,668,120	14.77	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			0.69000	0.00069	0,000	14.77	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,660.09000	1.66009	1,742,580	14.78	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			0.45000	0.00045	0,000	14.78	0.00	0	0

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	9.05	Call			2,651.01000	2.65101	2,882,780	13.82	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,338.67000	5.33867	5,667,550	14.16	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1,781.44000	1.78144	1,601,380	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,439.70000	2.43970	2,660,200	13.79	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			1,747.41000	1.74741	1,569,630	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			7,797.02000	7.79702	8,167,480	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			161.97000	0.16197	134,150	14.43	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.75	Call			1,528.97000	1.52897	1,691,450	13.66	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			1,585.44000	1.58544	1,418,930	13.82	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,579.27000	3.57927	3,853,170	13.95	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			1,049.39000	1.04939	925,010	13.95	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			8,094.24000	8.09424	8,468,030	14.43	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			139.23000	0.13923	114,740	14.43	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			1,922.28000	1.92228	1,733,020	13.76	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			489.84000	0.48984	420,440	14.16	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			7,498.83000	7.49883	7,865,800	14.40	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			186.18000	0.18618	154,870	14.40	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.50	Call			865.39000	0.86539	972,920	13.53	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			4,071.59000	4.07159	3,780,840	13.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			1,714.01000	1.71401	1,538,500	13.80	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,892.05000	4.89205	5,209,470	14.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			594.58000	0.59458	513,720	14.11	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,398.73000	2.39873	2,616,950	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Put			2,747.55000	2.74755	2,511,750	13.66	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,238.37000	2.23837	2,447,390	13.76	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,481.19000	2.48119	2,703,960	13.80	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			4,193.63000	4.19363	4,440,120	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			2,194.03000	2.19403	2,037,140	14.46	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			4,237.10000	4.23710	4,485,020	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			2,165.50000	2.16550	2,010,040	14.47	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			4,280.76000	4.28076	4,530,120	14.48	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			2,137.27000	2.13727	1,983,250	14.48	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,212.73000	3.21273	3,423,180	14.30	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			2,975.01000	2.97501	2,782,080	14.30	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,807.12000	3.80712	4,016,050	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			3,973.04000	3.97304	3,772,420	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,843.68000	3.84368	4,053,860	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			3,934.93000	3.93493	3,735,560	15.02	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,880.67000	3.88067	4,092,100	15.03	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			3,897.36000	3.89736	3,699,240	15.03	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			0.00000	0.00000	4,621,360	15.02	0.00	0	0

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	06/08/2015	Bond Future	9.01	Call			0.00000	0.00000	4,580,400	15.03	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			0.00000	0.00000	4,583,970	15.03	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			0.00000	0.00000	8,315,770	15.64	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.00000	0.00000	2,131,650	15.64	6,211,628.10	2,914	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			0.00000	0.00000	4,506,860	15.01	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			0.00000	0.00000	4,659,300	15.01	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			0.00000	0.00000	4,543,410	15.02	0.00	0	0
Total R209 Option												6,211,628.10	2,914	30,701
Total For R209												353,382,765.66	7,390	56,172
R210	On	07/08/2014	Bond Future			172.08422	172.08422	172.09371	172.09371			7,055,453.02	41	0
R210	On	06/11/2014	Bond Future			172.65049	172.65049	172.66050	172.66050			0.00	0	617
R210	On	05/02/2015	Bond Future			175.43465	175.43465	175.44753	175.44753			0.00	0	0
Total R210 Future												7,055,453.02	41	617
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			13,083.71000	13.08371	13,074,220		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	158.99	Call			13,103.71000	13.10371	13,094,220		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			13,093.71000	13.09371	13,084,220		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,670.50000	3.67050	3,660,490		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			3,660.50000	3.66050	3,650,490		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			3,650.50000	3.65050	3,640,490		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	05/02/2015	Bond Future	175.00	Call			447.53000	0.44753	434,650		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			437.53000	0.43753	424,650		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			457.53000	0.45753	444,650		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												7,055,453.02	41	617
R211	On	07/08/2014	Bond Future			130.62594	130.62594	130.63650	130.63650			0.00	0	0
R211	On	06/11/2014	Bond Future			132.28521	132.28521	132.61372	132.61372			0.00	0	1,070
R211	On	05/02/2015	Bond Future			132.81636	132.81636	133.15236	133.15236			0.00	0	0
Total R211 Future												0.00	0	1,070
R211	On	07/08/2014	Bond Future	128.01	Call			2,626.50000	2.62650	2,615,940		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			2,646.50000	2.64650	2,635,940		0.00	0	0

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	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,636.50000	2.63650	2,625,940		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,623.72000	2.62372	2,295,210		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			2,613.72000	2.61372	2,285,210		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			2,603.72000	2.60372	2,275,210		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	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	183,640		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			142.36000	0.14236	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	193,640		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			162.36000	0.16236	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	173,640		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			152.36000	0.15236	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,070
R212	On	07/08/2014	Bond Future			135.28579	135.28579	135.29385	135.29385			15,963,723.22	118	0
R212	On	06/11/2014	Bond Future			137.33310	137.33310	137.34152	137.34152			0.00	0	18,159
R212	On	05/02/2015	Bond Future			137.78931	137.78931	137.80010	137.80010			0.00	0	0
Total R212 Future												15,963,723.22	118	18,159
R212	On	07/08/2014	Bond Future	129.01	Call			6,283.85000	6.28385	6,275,790		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			6,303.85000	6.30385	6,295,790		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			6,293.85000	6.29385	6,285,790		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,351.52000	2.35152	2,343,100		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			2,341.52000	2.34152	2,333,100		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			2,331.52000	2.33152	2,323,100		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			209.90000	0.20990	220,690		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			189.90000	0.18990	200,690		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			199.90000	0.19990	210,690		0.00	0	0
Total R212 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 R212									15,963,723.22	118	18,159
R213 On 07/08/2014 Bond Future			8.71000	88.28675	8.72081	88.20317		12.85	830,954,891.00	9,412	0
R213 On 06/11/2014 Bond Future			8.74226	86.38519	8.79459	85.98558		12.01	0.00	0	29,313
R213 On 05/02/2015 Bond Future			8.80760	87.76786	8.86135	87.36328		12.54	0.00	0	0
R213 On 07/05/2015 Bond Future			8.85143	85.77626	8.90661	85.36558		13.20	0.00	0	0
Total R213 Future									830,954,891.00	9,412	29,313
R213 On 07/08/2014 Bond Future	8.84	Call			929.58000	0.92958	997,320	12.92	0.00	0	0
R213 On 07/08/2014 Bond Future	8.84	Put			15.84000	0.01584	0,000	12.92	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Call			1,001.46000	1.00146	1,073,330	12.92	0.00	0	0
R213 On 07/08/2014 Bond Future	8.85	Put			11.71000	0.01171	0,000	12.92	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Call			1,074.22000	1.07422	1,149,250	12.93	0.00	0	0
R213 On 07/08/2014 Bond Future	8.86	Put			8.55000	0.00855	0,000	12.93	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Call			2,250.03000	2.25003	2,460,060	12.06	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			1,905.44000	1.90544	1,715,860	12.06	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			2,290.16000	2.29016	2,502,510	12.07	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			1,869.96000	1.86996	1,682,700	12.07	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			2,330.69000	2.33069	2,545,350	12.08	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			1,834.97000	1.83497	1,650,020	12.08	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,662.33000	4.66233	4,924,150	12.68	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			1,889.37000	1.88937	1,746,610	12.68	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,708.34000	4.70834	4,971,550	12.69	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			1,863.94000	1.86394	1,722,570	12.69	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,754.55000	4.75455	5,019,140	12.70	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			1,838.80000	1.83880	1,698,810	12.70	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,288.65000	3.28865	3,478,660	13.07	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			4,537.42000	4.53742	4,316,750	13.07	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,322.54000	3.32254	3,513,820	13.07	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			4,495.61000	4.49561	4,276,210	13.07	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,356.61000	3.35661	3,549,160	13.08	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Put			4,454.08000	4.45408	4,235,950	13.08	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									830,954,891.00	9,412	29,313
R214 On 07/08/2014 Bond Future			8.91000	78.53216	8.92075	78.44561		15.37	77,275,645.44	984	0
R214 On 06/11/2014 Bond Future			8.93598	76.75056	8.98813	76.33454		14.40	7,675,056.00	100	6,057
R214 On 05/02/2015 Bond Future			8.99587	77.97909	9.04933	77.55764		15.07	0.00	0	0
R214 On 07/05/2015 Bond Future			9.03717	76.06733	9.09190	75.63942		15.93	0.00	0	0
Total R214 Future									84,950,701.44	1,084	6,057
R214 On 07/08/2014 Bond Future	9.56	Call			4,864.91000	4.86491	4,951,460	15.83	0.00	0	0
R214 On 07/08/2014 Bond Future	9.56	Put			0.00000	0.00000	0,000	15.83	0.00	0	0
R214 On 07/08/2014 Bond Future	9.54	Call			4,720.74000	4.72074	4,807,290	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/08/2014	Bond Future	9.54	Put			0.00000	0.00000	0,000	15.81	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			4,792.89000	4.79289	4,879,440	15.82	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			0.00000	0.00000	0,000	15.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			550.43000	0.55043	474,500	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			382.42000	0.38242	325,740	14.95	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			3,121.71000	3.12171	3,379,100	14.54	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			1,469.96000	1.46996	1,311,330	14.54	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,458.14000	5.45814	5,796,810	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			563.58000	0.56358	486,230	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,515.88000	5.51588	5,855,970	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			5,573.76000	5.57376	5,915,270	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			537.53000	0.53753	463,020	14.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,396.94000	6.39694	6,756,280	14.95	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,280.17000	5.28017	5,561,950	15.43	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,877.97000	1.87797	1,738,300	15.43	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,328.02000	5.32802	5,611,150	15.44	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,853.27000	1.85327	1,714,950	15.44	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			5,232.47000	5.23247	5,512,900	15.42	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,902.94000	1.90294	1,761,920	15.42	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			3,950.45000	3.95045	3,750,270	15.86	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,362.42000	4.36242	4,591,420	15.87	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			3,912.56000	3.91256	3,713,650	15.87	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,401.80000	4.40180	4,632,060	15.88	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			3,874.96000	3.87496	3,677,310	15.88	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,323.20000	4.32320	4,550,930	15.86	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												84,950,701.44	1,084	11,057
Total for Bond												9,179,283,471.99	94,243	378,595
IR CAN	On	07/08/2014	Can-Do Interest Rate	142.99445		142.99445		143.00548	143.00548			0.00	635	0
IR CAN	On	06/11/2014	Can-Do Interest Rate	144.86630		144.86630		145.16991	145.16991			0.00	1,905	635
Total IR CANDO ICAA Future												0.00	2,540	635
Total For IR CANDO ICAA												0.00	2,540	635
Total for Can-Do Interest Rate												0.00	2,540	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
E170	On	01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										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
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										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
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										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
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										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
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										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
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157 Future									0.00	0	0
Total For R157									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R201 Future									0.00	0	0
Total For R157/R201									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R206 Future									0.00	0	0
Total For R157/R206									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R157 Future									0.00	0	0
Total For R186/R157									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203/R157 Future									0.00	0	0
Total For R203/R157									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									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

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/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	07/08/2014	GOVI			456.17400	456.17400	455.95700	455.95700			1,030,953,240.00	226	0
GOVI	On	06/11/2014	GOVI			463.96800	463.96800	462.80100	462.80100			0.00	0	382
GOVI	On	05/02/2015	GOVI			471.39200	471.39200	470.21500	470.21500			0.00	0	45
GOVI	On	07/05/2015	GOVI			479.74000	479.74000	478.54800	478.54800			0.00	0	0
Total GOVI Future												1,030,953,240.00	226	427
GOVI	On	07/08/2014	GOVI	460.00	Put			40,430.00000	4.04300	38,260,000		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			40,530.00000	4.05300	38,360,000		0.00	0	0
GOVI	On	07/08/2014	GOVI	459.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/08/2014	GOVI	459.99	Put			40,330.00000	4.03300	38,160,000		0.00	0	0
GOVI	On	07/08/2014	GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/11/2014	GOVI	449.00	Call			138,010.00000	13.80100	149,680,000		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			137,910.00000	13.79100	149,580,000		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			138,110.00000	13.81100	149,780,000		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			102,150.00000	10.21500	113,920,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/02/2015	GOVI	460.01	Call			102,050.00000	10.20500	113,820,000		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			102,250.00000	10.22500	114,020,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On 07/05/2015	GOVI	450.01	Call			285,380.00000	28.53800	297,300,000		0.00	0	0
GOVI	On 07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On 07/05/2015	GOVI	449.99	Call			285,580.00000	28.55800	297,500,000		0.00	0	0
GOVI	On 07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On 07/05/2015	GOVI	450.00	Call			285,480.00000	28.54800	297,400,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											1,030,953,240.00	226	427
Total for GOVI											1,030,953,240.00	226	427
AL12	On 07/08/2014	Index Future			501.77400	501.77400	501.27200	501.27200			0.00	0	0
AL12	On 06/11/2014	Index Future			511.05600	511.05600	508.79700	508.79700			0.00	0	0
AL12	On 05/02/2015	Index Future			519.23400	519.23400	516.94700	516.94700			0.00	0	0
AL12	On 07/05/2015	Index Future			528.42900	528.42900	526.10800	526.10800			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			427.57500	427.57500	427.51800	427.51800			0.00	0	0
AL37	On 06/11/2014	Index Future			434.36600	434.36600	433.93500	433.93500			0.00	0	0
AL37	On 05/02/2015	Index Future			441.31700	441.31700	440.88600	440.88600			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			502.37000	502.37000	502.03200	502.03200			0.00	0	0
AL7T	On 06/11/2014	Index Future			510.78700	510.78700	509.56700	509.56700			0.00	0	1
AL7T	On 05/02/2015	Index Future			518.96100	518.96100	517.73000	517.73000			0.00	0	0
Total AL7T Future											0.00	0	1
Total For AL7T											0.00	0	1
ALBI	On 07/08/2014	Index Future			457.61800	457.61800	457.36300	457.36300			315,756,420.00	69	0
ALBI	On 06/11/2014	Index Future			465.50400	465.50400	464.22900	464.22900			0.00	0	586
ALBI	On 05/02/2015	Index Future			472.95400	472.95400	471.66500	471.66500			66,213,560.00	14	65
ALBI	On 07/05/2015	Index Future			481.32900	481.32900	480.02400	480.02400			0.00	0	0
Total ALBI Future											381,969,980.00	83	651
Total For ALBI											381,969,980.00	83	651
IGOV	On 07/08/2014	Index Future			216.13800	216.13800	216.15000	216.15000			698,125,740.00	323	0
IGOV	On 06/11/2014	Index Future			217.14800	217.14800	219.42200	219.42200			0.00	0	1,190
IGOV	On 05/02/2015	Index Future			220.64900	220.64900	222.96300	222.96300			0.00	0	0
IGOV	On 07/05/2015	Index Future			224.58200	224.58200	226.94000	226.94000			0.00	0	0
Total IGOV Future											698,125,740.00	323	1,190
Total For IGOV											698,125,740.00	323	1,190
ILBI	On 07/08/2014	Index Future			585.39900	585.39900	585.39900	585.39900			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	06/11/2014	Index Future			594.17400	594.17400	594.31200	594.31200			0.00	0	0
ILBI	On	05/02/2015	Index Future			603.66700	603.66700	603.80900	603.80900			0.00	0	157
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												1,080,095,720.00	406	1,999
JIBAR F	On	20/08/2014	Jibar Future			6.00000	94.00000	5.99000	94.01000			0.00	0	0
JIBAR F	On	17/09/2014	Jibar Future			6.05000	93.95000	6.04000	93.96000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.13000	93.87000	6.12000	93.88000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.20000	93.80000	6.21000	93.79000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.28000	93.72000	6.31000	93.69000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.36000	93.64000	6.40000	93.60000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.50000	93.50000	6.56000	93.44000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.74000	93.26000	6.80000	93.20000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.97000	93.03000	7.03000	92.97000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			7.15000	92.85000	7.21000	92.79000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.32000	92.68000	7.39000	92.61000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.53000	92.47000	7.53000	92.47000			0.00	0	0
Total Jibar Future												0.00	0	40,850
Total For JIBAR FUTURE												0.00	0	40,850
Total for Jibar												0.00	0	40,850
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 :												11,290,332,431.99	97,415	422,506
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.71771			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			7.19500	104.28885	7.19500	104.26883			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	100.95510			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			8.59000	106.13020	8.59000	106.10594			0.00	0	5,000,000,000
Total AA05 SPOT												0.00	0	5,000,000,000
Total For AA05												0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.52149			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			9.32000	103.89191	9.32000	103.86606			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	99.70855			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.79060			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			9.45500	97.84461	9.45500	97.82005			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.29500	103.50713	7.29500	103.48697			0.00	0	870,800,000
Total AB06 SPOT									0.00	0	870,800,000
Total For AB06									0.00	0	870,800,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.15534			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			8.67500	106.61720	8.67500	106.59260			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCP12 On 20/09/2014 Spot Bond			1.41000	138.71320	1.41000	138.69967			0.00	0	0
Total ABCPI2 SPOT									0.00	0	0
Total For ABCPI2									0.00	0	0
ABCP13 On 07/12/2023 Spot Bond			2.31000	127.59808	2.31000	271.53302			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.59407			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.72858			0.00	0	100,000,000
Total ABFN06 SPOT									0.00	0	100,000,000
Total For ABFN06									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.08353				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.12845				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.15824				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.68773				0.00	0	10,000,000,000
Total ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.76967				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.60551				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABL10 On 15/03/2015 Spot Bond			7.95500	106.68302	7.95500	106.66041				0.00	0	370,000,000
Total ABL10A SPOT										0.00	0	370,000,000
Total For ABL10A										0.00	0	370,000,000
ABL10E On 15/03/2015 Spot Bond				100.00000	0.00000	101.70662				0.00	0	0
Total ABL10B SPOT										0.00	0	0
Total For ABL10B										0.00	0	0
ABL11A On 29/09/2014 Spot Bond			7.67000	103.70399	7.67000	103.68241				0.00	0	0
Total ABL11A SPOT										0.00	0	0
Total For ABL11A										0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	101.06197				0.00	0	0
Total ABL11B SPOT										0.00	0	0
Total For ABL11B										0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	101.63205				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	100.68866				0.00	0	0
Total ABL13 SPOT										0.00	0	0
Total For ABL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	100.58071			0.00	0	0
Total ABL14 SPOT									0.00	0	0
Total For ABL14									0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	100.74738			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	100.99157			0.00	0	0
Total ABL16 SPOT									0.00	0	0
Total For ABL16									0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	101.13746			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	100.94307			0.00	0	0
Total ABL18 SPOT									0.00	0	0
Total For ABL18									0.00	0	0
ABL19 On 25/09/2018 Spot Bond				100.00000	0.00000	101.24763			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			3.01000	131.15613	3.01000	131.13775			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			4.16000	119.09738	4.16000	119.07695			0.00	0	0
Total ABLI04 SPOT									0.00	0	0
Total For ABLI04									0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.91000	103.58737	4.91000	103.56737			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	105.70791	5.95000	105.68483			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			11.07500	108.69944	11.07500	108.66761			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	100.90752			0.00	0	0
Total ABLS2B SPOT									0.00	0	0
Total For ABLS2B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.11462				0.00	0	0
Total ABL3 SPOT										0.00	0	0
Total For ABL3										0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	101.17301				0.00	0	0
Total ABL4 SPOT										0.00	0	0
Total For ABL4										0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	101.22870				0.00	0	0
Total ABL5 SPOT										0.00	0	0
Total For ABL5										0.00	0	0
ABLSI1 On 29/06/2019 Spot Bond			4.66000	112.83000	4.66000	112.80915				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	62.88653	100.00000	62.73419				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			2.05000	171.60278	2.05000	171.58308				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	161.46859	2.76000	161.44696				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			2.08000	173.56349	2.08000	173.54341				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.84000	183.58821	1.84000	183.56819				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			8.07125	76.41328	8.07125	76.39703				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			8.07125	76.41328	8.07125	76.39703				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	94.11000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.01098				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	93.86000				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	92.98000				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	93.33000				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	90.75000				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	90.20000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.64353				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.52632				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	89.88000				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			7.21000	101.74222	7.21000	101.72263				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	89.90000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.72000				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	90.28000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.83789				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			7.48500	111.68262	7.48500	111.66031				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	100.52475				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	87.63000				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	86.12000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.64000	94.24490	2.64000	106.37040				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			2.51000	101.98402	2.51000	158.13516				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.44000	116.10457	2.44000	209.21238				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	85.51000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.70000	92.30606	9.70000	92.28231			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	95.90000			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	102.50000			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	102.88225			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	91.82000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.26000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.67545	9.63000	107.64778			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	100.00000			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	107.11874	9.70500	107.09100			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			9.02500	91.28397	9.02500	91.26196			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.74000				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	103.10000				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	106.41949	9.80000	106.39167				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.62000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.27153				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.23203				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			8.22500	109.02306	8.22500	108.99918				0.00	0	1,430,000,000
Total ABS10 SPOT										0.00	0	1,430,000,000
Total For ABS10										0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			9.03000	105.16750	9.03000	105.14213				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5 On 01/05/2015 Spot Bond			7.14500	103.10204	7.14500	103.08237			0.00	0	1,466,000,000
Total ABS5 SPOT									0.00	0	1,466,000,000
Total For ABS5									0.00	0	1,466,000,000
ABS6 On 01/06/2020 Spot Bond			8.93500	98.31889	8.93500	98.29542			0.00	0	590,000,000
Total ABS6 SPOT									0.00	0	590,000,000
Total For ABS6									0.00	0	590,000,000
ABS7 On 11/09/2026 Spot Bond			9.92500	95.84998	9.92500	95.82475			0.00	0	1,000,000,000
Total ABS7 SPOT									0.00	0	1,000,000,000
Total For ABS7									0.00	0	1,000,000,000
ABS9 On 17/03/2016 Spot Bond			7.84500	106.00314	7.84500	105.98098			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.12000	217.42544	2.12000	275.44591			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.35000	126.13436	1.35000	128.93530			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.10000	128.21548	2.10000	130.77580			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00456	100.00000	0.00454			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	62.56976	100.00000	62.41819			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			11.64500	107.32647	11.64500	107.29346			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	99.76493			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	4.00109	100.00000	3.99140			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	99.75892				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	99.67409				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	23.84836	100.00000	23.79059				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	99.77094				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	64.54934	11.00000	64.53089				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	23.84836	100.00000	23.79059				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.17968				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.29674				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.12747				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.16275				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.17827				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	100.26441				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	100.26441				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	100.26593				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	101.09926				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	100.26593				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.26289				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	90.74484				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.38675				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	100.96293				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	101.14162				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09ϵ On 20/06/2020 Spot Bond				100.00000	0.00000	101.17666				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.19072				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09ϵ On 20/12/2025 Spot Bond				100.00000	0.00000	101.16252				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10ϵ On 20/12/2017 Spot Bond				100.00000	0.00000	101.09926				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10ϵ On 20/12/2019 Spot Bond			9.45500	103.62030	9.45500	103.67657				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11ϵ On 26/01/2021 Spot Bond				100.00000	0.00000	100.31310				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12ϵ On 26/01/2021 Spot Bond				100.00000	0.00000	100.98471				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12ϵ 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
ACL12ϵ On 20/09/2016 Spot Bond				100.00000	0.00000	84.53447				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	167.10694				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12ϵ On 20/09/2021 Spot Bond				100.00000	0.00000	167.17715				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12ϵ On 20/09/2021 Spot Bond				100.00000	0.00000	101.12739				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	99.86528				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	99.86528				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	101.55815				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	101.09210				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	101.08363				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.14080				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	101.48916				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.13972				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	100.85319				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	100.82192				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.25270				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	102.89812				0.00	1,550,000,000	1,522,620,000
Total ACL143 SPOT										0.00	1,550,000,000	1,522,620,000
Total For ACL143										0.00	1,550,000,000	1,522,620,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.58258				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	101.13164				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10926				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	100.99627				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	100.97222				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.01890				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.10644				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.05699				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.00051				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.01607				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	104.00943	10.23000	103.98124				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03144				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.00758				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	117.60109				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			9.53000	102.42603	9.53000	102.39998				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10213				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	114.93731	1.75000	115.00504				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.30888				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.01730				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07418				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10916				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.03918				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				100.00000	0.00000	101.10216				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	101.59921				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.05273			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	102.94470			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.02657			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.26953			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.10216			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.07735			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.13719			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15552			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.59139			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.86534			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.15985			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.15985			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.22095			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.08117			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22917			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	103.43307			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.22095			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	93.64561			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.18385			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.16508			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	119.68324			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	121.40936			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				100.00000	0.00000	101.01117			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	101.00136			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.83722				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.02798				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03218				0.00	300,000,000	300,000,000
Total ACL213 SPOT										0.00	300,000,000	300,000,000
Total For ACL213										0.00	300,000,000	300,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.07418				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.01256				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.01117				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.11471				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.99836				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.24451				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.23741				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	101.28756				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	101.15507				0.00	0	0
Total ADCP07 SPOT										0.00	0	0
Total For ADCP07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	101.29014				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	16.53483	100.00000	16.49477				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	101.59830				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	101.76609				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	101.87791				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.49163				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.54016				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.60477				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.47010				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			8.01000	99.84133	8.01000	99.81991				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.60451				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.70257				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			8.51000	103.74534	8.51000	103.72184			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.40000	116.64942	9.40000	116.62015			0.00	0	36,400,000
Total AIR02 SPOT									0.00	0	36,400,000
Total For AIR02									0.00	0	36,400,000
AIR02U On 05/10/2014 Spot Bond			100.00000	89.87798	100.00000	89.66399			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			7.29500	109.80959	7.29500	109.78822			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	84.98258	100.00000	84.78987			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			9.44000	100.66213	9.44000	100.63690			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	14.72372	100.00000	14.69114			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.12000	101.07183	10.12000	101.04473			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			2.76000	162.92971	2.76000	162.90790			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	101.28138			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	101.14705			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	101.20283			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	100.53830			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.08176			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	102.05734			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	100.94239			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.03918			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34422			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.53729			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN014 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

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 04/04/2017 Spot Bond				100.00000	0.00000	98.41000				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	98.15000				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	101.36358				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	94.08243				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.69000	126.99540	2.69000	288.97470				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	91.92874				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	99.05792				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	101.13265				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	100.94108				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	100.92705				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.86472				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			9.00000	106.25279	9.00000	106.22724				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	100.87715				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.31430				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.67962				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.90856				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	102.21343				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			9.60000	101.56389	9.60000	101.53787				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.45000	108.71664	7.45000	108.69491				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	33.52117	100.00000	33.37376				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.90902				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	100.82791				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			7.65000	103.26124	7.65000	103.23982				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			8.82500	106.56357	8.82500	106.53843				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			11.10224	103.59129	11.10224	102.66299				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			11.07073	101.76196	11.07073	101.55787				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			11.11168	101.68374	11.11168	101.51490				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.20023				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			11.15262	101.53559	11.15262	101.44454				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			11.97708	100.85705	11.97708	100.79939				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.22863				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.22863				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.22870				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			11.35224	100.76527	11.35224	100.96305				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			11.27958	102.56399	11.27958	101.49646				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			11.07073	101.76196	11.07073	101.55787				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			11.20243	101.82010	11.20243	101.63148				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			10.38185	96.42285	10.38185	101.18380				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.16622				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.14542				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.14542				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	101.08383				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.96310				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			10.93080	100.26759	10.93080	100.60651				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			11.60000	100.14289	11.60000	100.02012				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.11184				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			11.52500	70.04785	11.52500	97.77700				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	99.96307				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.05846				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	90.12656	9.28000	101.05254				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.12864				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			11.40000	68.72287	11.40000	97.46304				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.09504				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.12304				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.12304				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.83575				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.08159				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.14323				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	101.00107				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	99.96311				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.14323				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.08383				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	101.10385				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.14333				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	100.82541				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			14.10224	103.87971	14.10224	102.98627				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			15.34194	101.80913	15.34194	101.78182				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			14.22993	101.64742	14.22993	101.62113				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	101.48532				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	101.48532				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	101.48532				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	101.54078				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	101.29064				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	19.12721	100.00000	19.09092				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	20.74456	100.00000	20.69430				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	18.87988	100.00000	18.83415				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	11.65425	100.00000	11.62602				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	11.65425	100.00000	11.62602				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	14.09054	100.00000	14.05640				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	12.20921	100.00000	12.17963				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.42150				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.40213				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.60164				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.63957			0.00	0	100,000,000
Total BCJ06 SPOT									0.00	0	100,000,000
Total For BCJ06									0.00	0	100,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.93564	100.00000	7.91641			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.93564	100.00000	7.91641			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			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	93.83033	100.00000	93.58974			0.00	0	0
Total BCP84U SPOT									0.00	0	0
Total For BCP84U									0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	104.09701	2.02000	178.01664			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	93.81639	8.32000	146.81219			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	95.12041	8.32000	147.16976			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	97.92745	8.70500	97.90466			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.34040			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	101.04198			0.00	0	0
Total BD311F SPOT									0.00	0	0
Total For BD311F									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			8.00000	99.93044	8.00000	99.90913				0.00	0	150,000,000
Total BEER02 SPOT										0.00	0	150,000,000
Total For BEER02										0.00	0	150,000,000
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.50440				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.42766				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.43616				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	100.46447				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	100.49275				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	100.57154				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	22.12096	100.00000	22.06737				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.23191				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.24319				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.24802				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.24963				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.26893				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.29461				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	13.85172	100.00000	13.81816				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	13.85172	100.00000	13.81816				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.03986				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.12220				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.14465				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			8.37500	104.54557	8.37500	104.52226				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.21197				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.33149				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	9.88747	100.00000	9.86352				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	9.88747	100.00000	9.86352				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	102.30486				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.80251				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.70000	66.51113	8.70000	101.60590				0.00	0	1,500,000,000
Total BID06 SPOT										0.00	0	1,500,000,000
Total For BID06										0.00	0	1,500,000,000
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	99.57931				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	98.85087				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	96.64014				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.42888				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	101.66408				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	101.42372				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	101.49759				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	101.63186				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	102.19086				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	103.09635			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	62.43531	100.00000	62.28405			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.39874			0.00	0	0
Total BSR12 SPOT									0.00	0	0
Total For BSR12									0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.41023			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	19.46175	100.00000	19.41460			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.08154			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	99.83817			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			7.47000	104.74223	7.47000	104.72115			0.00	0	0
Total CBL06 SPOT									0.00	0	0
Total For CBL06									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.47500	112.94621	9.47500	112.91780			0.00	0	2,180,300,000
Total CBL08 SPOT									0.00	0	2,180,300,000
Total For CBL08									0.00	0	2,180,300,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.38896			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			9.12500	104.96341	9.12500	104.93796		1,061,237,500,000.00		116,300,000	620,000,000
Total CBL11 SPOT								1,061,237,500,000.00		116,300,000	620,000,000
Total For CBL11								1,061,237,500,000.00		116,300,000	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.31000	104.90448	11.31000	104.87312			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.28031				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			11.56000	100.30204	11.56000	100.27141				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	101.88781				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			9.36500	102.35835	9.36500	102.33290				0.00	0	6,278,300,000
Total CBL16 SPOT										0.00	0	6,278,300,000
Total For CBL16										0.00	0	6,278,300,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	102.25469				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.00000	101.70994	12.00000	101.67721				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.95245				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.53867				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.02048				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			10.35000	94.38443	10.35000	94.35855				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	115.61514	10.15000	115.58387				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	111.86787	10.00000	111.83805				0.00	0	28,400,000
Total CCT02 SPOT										0.00	0	28,400,000
Total For CCT02										0.00	0	28,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			9.33000	116.67795	9.33000	116.64905			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	101.90578			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			11.72500	104.92244	11.72500	104.88996			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	99.92465			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.10080			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.38147			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.54499			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.86507			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.62879			0.00	0	0
Total CIG01 SPOT									0.00	0	0
Total For CIG01									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.63797			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97327			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.01274			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.05829				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	99.68265				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	99.68599				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	99.66838				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	99.93297				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.12749				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.03064				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	101.46592				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.13200	10.11000	101.10490				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	101.46592				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	100.69724				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	120.45441	2.76000	120.43817				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	117.50512	3.14000	120.46749			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	103.69129	8.25000	103.66851			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	101.46592			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	101.46592			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	125.75485	3.10000	120.03139			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	125.39669	2.40000	119.69178			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.59810			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.00000	0.00000	100.64206			0.00	0	0
Total CLN213 SPOT									0.00	0	0
Total For CLN213									0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	100.52938			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			8.54500	102.65423	8.54500	102.63077			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	100.73041			0.00	0	0
Total CLN216 SPOT									0.00	0	0
Total For CLN216									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	100.72033			0.00	0	0
Total CLN217 SPOT									0.00	0	0
Total For CLN217									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.43946			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.45087			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			8.59500	102.76916	8.59500	102.74554			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			8.59500	102.76916	8.59500	102.74554			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			8.64500	101.56929	8.64500	101.54581			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.15572			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.27704			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.67193			0.00	0	0
Total CLN230 SPOT									0.00	0	0
Total For CLN230									0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.67193			0.00	0	0
Total CLN231 SPOT									0.00	0	0
Total For CLN231									0.00	0	0
CLN236 On 15/06/2016 Spot Bond				100.00000	0.00000	101.57787			0.00	0	0
Total CLN236 SPOT									0.00	0	0
Total For CLN236									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	99.94192			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	101.17210				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	101.53735				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.63611				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.35840	9.35000	104.33206				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.35840	9.35000	104.33206				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.53729				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	101.54149				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	90.88795				0.00	0	0
Total CLN246 SPOT										0.00	0	0
Total For CLN246										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	102.51849				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	101.29336				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	102.47021				0.00	0	0
Total CLN249 SPOT										0.00	0	0
Total For CLN249										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.18081				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.18081			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.18081			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.18081			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.18081			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	101.25151			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.44233			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.55983			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.55983			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.55983			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.55983			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.44824			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.33000	104.80421	9.33000	104.77824			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264 On 18/08/2014 Spot Bond				100.00000	0.00000	99.86163			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	100.78868			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31801			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	102.34579			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	101.48249			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	101.47578			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	101.53188			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	101.63297			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.85277			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	101.73169			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	103.94338			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	102.44114			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0

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 21/06/2015 Spot Bond				100.00000	0.00000	101.28993			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	101.12147			0.00	0	0
Total CLN282 SPOT									0.00	0	0
Total For CLN282									0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	101.02518			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.42025			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	102.07231			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	101.34301			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	101.09398			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	103.73681			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	100.98464			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	101.08152			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	100.85317			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	101.23615			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98469				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98469				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97161				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	121.47362				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.65208				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.65208				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	121.60015				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	120.98486				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	121.39411				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	118.28936				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	118.29872				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	99.92858				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			10.98000	94.61308	10.98000	94.58560				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.50000	96.23090	11.50000	96.20167				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	100.92664				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.23770				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	99.93023				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.38290				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.25528				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	102.43359	8.80500	102.44105				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.08117				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	100.38671				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	114.70200				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.13293				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15390				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.23492				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.18401				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	101.66294				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	101.66294				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	104.53450				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.29687				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92664				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	104.88795				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	104.88999				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.00000	0.00000	100.30368				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.00000	0.00000	101.43976				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93227				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65239				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.35302				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.02864				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.19581				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.30071				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90413				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.28861				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 24/02/2017 Spot Bond				100.00000	0.00000	102.05283				0.00	0	0
Total CLN351 SPOT										0.00	0	0
Total For CLN351										0.00	0	0
CLN352 On 24/02/2017 Spot Bond				100.00000	0.00000	102.05283				0.00	0	0
Total CLN352 SPOT										0.00	0	0
Total For CLN352										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	101.52544				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	101.63839				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN355 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
CLN356 On 24/02/2017 Spot Bond				100.00000	0.00000	102.20982			0.00	0	0
Total CLN356 SPOT									0.00	0	0
Total For CLN356									0.00	0	0
CLN357 On 24/02/2017 Spot Bond				100.00000	0.00000	102.13657			0.00	0	0
Total CLN357 SPOT									0.00	0	0
Total For CLN357									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.25673			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	100.38051			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	100.98034			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	101.00052	10.55000	103.98881			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			10.16000	103.36431	10.16000	106.34870			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	102.97402			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12823			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			12.30000	105.01290	12.30000	108.67750			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.13347			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			12.33000	102.28481	12.33000	102.11867				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			10.76000	102.23461	10.76000	102.08913				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.13347				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.31342				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.31860				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.21118				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.51388				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08117				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96824				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.65000	104.74058	9.65000	104.57619				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.22594				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.20001				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.55000	103.00571	10.55000	104.10508			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.74801	11.00000	98.36545			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.41638			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.48395			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.40959			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.09000	101.68076	12.09000	101.17626			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.50449			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.30057			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.30968			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.13878			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	38.95529	7.01000	39.56668			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	156.61736			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	97.92745	8.70500	136.66247			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	33.43171	8.32000	146.81219			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	33.85158	8.32000	147.16976			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	91.67165			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	91.60044			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	100.69423			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	100.69423			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	101.16981			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	101.09078			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	101.10637			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	101.10216			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	100.38290				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.99856				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.05318				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.04618				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.50204				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.80388				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.60393				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			9.09500	110.06771	9.09500	107.60388				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.77500	102.36582	8.77500	102.34180				0.00	0	730,000,000
Total COJ04 SPOT										0.00	0	730,000,000
Total For COJ04										0.00	0	730,000,000
COJ05 On 05/06/2023 Spot Bond			10.26000	113.34103	10.26000	113.31005				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			8.44500	104.77926	8.44500	104.75558				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.85000	108.57971	9.85000	108.55134				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJG0 On 09/06/2024 Spot Bond			9.94000	103.23573	9.94000	103.20837				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.29000	96.58794	10.29000	96.56146				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	97.70399	11.05000	97.67528				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	90.59542	11.05000	90.56880				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	101.61792				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	101.55173				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.41831				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.66612				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.22218				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.17000	100.03865	11.17000	100.23492				0.00	0	28,300,000,000
Total CPV01 SPOT										0.00	0	28,300,000,000
Total For CPV01										0.00	0	28,300,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.00785	100.00000	12.97633				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	4.22351	100.00000	4.20262				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN40 On 10/06/2018 Spot Bond			100.00000	15.24945	100.00000	15.16989				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.32760				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			8.10000	99.15290	8.10000	99.13152				0.00	0	1,830,000,000
Total DENG44 SPOT										0.00	0	1,830,000,000
Total For DENG44										0.00	0	1,830,000,000
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	101.26656				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	101.12825				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	99.82975				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	79.81963	100.00000	79.65124				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	101.25413				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	101.23230				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC05 On 15/08/2014 Spot Bond				100.00000	0.00000	100.45308				0.00	0	0
Total DLTC05 SPOT										0.00	0	0
Total For DLTC05										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	100.51167				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	100.11469				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 15/07/2018 Spot Bond				100.00000	0.00000	100.85010			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.43698			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.62401			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	100.38271			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.13860			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			8.85000	102.24650	8.85000	102.22232			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.32500	115.34879	7.32500	115.32612			0.00	0	660,000,000
Total DV21 SPOT									0.00	0	660,000,000
Total For DV21									0.00	0	660,000,000
DV22 On 07/02/2020 Spot Bond			8.53000	104.09090	8.53000	104.06728		122,631,545,000.00		14,376,500	1,566,500,000
Total DV22 SPOT								122,631,545,000.00		14,376,500	1,566,500,000
Total For DV22								122,631,545,000.00		14,376,500	1,566,500,000
DV23 On 27/02/2023 Spot Bond			9.04000	110.20641	9.04000	110.17950		12,746,400,000.00		1,410,000	4,376,500,000
Total DV23 SPOT								12,746,400,000.00		1,410,000	4,376,500,000
Total For DV23								12,746,400,000.00		1,410,000	4,376,500,000
DV24 On 18/02/2024 Spot Bond			9.14000	103.28995	9.14000	103.26445		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			9.67000	103.15442	9.67000	103.12752		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.08595			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC00 On 12/12/2014 Spot Bond				100.00000	0.00000	100.79737				0.00	0	0
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.81678				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.71289				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.00566				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	100.96783				0.00	2,000,000,000	1,000,000,000
Total DVF17 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DVF17										0.00	2,000,000,000	1,000,000,000
E170 On 01/08/2020 Spot Bond			8.12500	125.42941	8.12500	125.40227				0.00	0	2,100,000,000
Total E170 SPOT										0.00	0	2,100,000,000
Total For E170										0.00	0	2,100,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	101.60281				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC01 SPOT										0.00	0	0
Total For EFC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.10000	102.91019	0.10000	134.90301				0.00	0	2,000,000,000
Total EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000

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 02/05/2028 Spot Bond			1.97000	123.55642	1.94000	123.97187			0.00	0	8,191,500,000
Total EL28 SPOT									0.00	0	8,191,500,000
Total For EL28									0.00	0	8,191,500,000
EL29 On 19/11/2029 Spot Bond			1.96000	111.18692	1.96000	111.17445			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			2.09500	109.26554	2.09500	109.25291			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			2.15500	101.42007	2.15500	101.40815			0.00	0	9,300,000,000
Total EL31 SPOT									0.00	0	9,300,000,000
Total For EL31									0.00	0	9,300,000,000
EMM01 On 28/07/2020 Spot Bond			9.75000	104.01790	9.75000	103.99100			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			9.60000	109.84147	9.60000	109.81348			0.00	0	21,500,000
Total EMM02 SPOT									0.00	0	21,500,000
Total For EMM02									0.00	0	21,500,000
EMM03 On 04/05/2024 Spot Bond			10.10000	102.39502	10.10000	102.36761			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.36000	93.42640	10.36000	96.73427			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			10.44500	105.05044	10.44500	104.37048			0.00	0	4,666,666,200
Total EMM05 SPOT									0.00	0	4,666,666,200
Total For EMM05									0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	99.92004			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	101.46667			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	101.05112			0.00	0	0
Total EPFC08 SPOT									0.00	0	0
Total For EPFC08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.06838				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	99.85391				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	99.85282				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	92.63959	100.00000	92.40506				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	87.97223	100.00000	87.76764				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	99.45504	100.00000	99.18478				0.00	0	1,000,000,000
Total EQ207U SPOT										0.00	0	1,000,000,000
Total For EQ207U										0.00	0	1,000,000,000
EQ209U On 11/06/2015 Spot Bond			100.00000	62.26350	100.00000	62.06911				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ210U On 14/08/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total EQ210U SPOT										0.00	0	0
Total For EQ210U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.16821	3.00000	131.14976				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			11.50500	102.60323	11.50500	102.57206				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	104.17466				0.00	3,392,000,000	3,392,000,000
Total EQS04 SPOT										0.00	3,392,000,000	3,392,000,000
Total For EQS04										0.00	3,392,000,000	3,392,000,000
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.33007				0.00	2,000,000,000	2,000,000,000
Total EQS05 SPOT										0.00	2,000,000,000	2,000,000,000
Total For EQS05										0.00	2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.10585				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.98000	98.95360	9.98000	98.92728				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.79883				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.58869				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	99.84558				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	99.85776				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	99.85207				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3C On 17/08/2014 Spot Bond				100.00000	0.00000	99.84274				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	99.83773				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	99.86811				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	100.35024				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	99.86258				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.85685			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA16 On 17/11/2025 Spot Bond				100.00000	0.00000	99.86373			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA17 On 17/11/2025 Spot Bond				100.00000	0.00000	99.85895			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.93500	104.29920	6.93500	104.27977			0.00	0	5,200,000,000
Total ES15 SPOT									0.00	0	5,200,000,000
Total For ES15									0.00	0	5,200,000,000
ES18 On 20/04/2018 Spot Bond			7.84000	107.30199	7.84000	107.27945		25,882,946,208,000.00	3,301,396,200	16,511,396,200	
Total ES18 SPOT								25,882,946,208,000.00	3,301,396,200	16,511,396,200	
Total For ES18								25,882,946,208,000.00	3,301,396,200	16,511,396,200	
ES23 On 25/01/2023 Spot Bond			8.60000	108.76826	8.60000	108.74337		1,448,074,020,000.00	168,380,700	16,958,154,000	
Total ES23 SPOT								1,448,074,020,000.00	168,380,700	16,958,154,000	
Total For ES23								1,448,074,020,000.00	168,380,700	16,958,154,000	
ES26 On 02/04/2026 Spot Bond			8.92000	95.16233	8.92000	95.13965		915,444,436,000.00	102,628,300	4,949,628,300	
Total ES26 SPOT								915,444,436,000.00	102,628,300	4,949,628,300	
Total For ES26								915,444,436,000.00	102,628,300	4,949,628,300	
ES33 On 15/09/2033 Spot Bond			9.49000	85.64556	9.53000	85.32234		230,775,642,045,000.00	24,317,770,500	141,603,770,500	
Total ES33 SPOT								230,775,642,045,000.00	24,317,770,500	141,603,770,500	
Total For ES33								230,775,642,045,000.00	24,317,770,500	141,603,770,500	
ES42 On 25/04/2042 Spot Bond			9.72000	90.86101	9.72000	90.83745		0.00	0	11,500,000,000	
Total ES42 SPOT								0.00	0	11,500,000,000	
Total For ES42								0.00	0	11,500,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.84045		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	99.83497		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	101.57323		0.00	0	0	
Total FIFB01 SPOT								0.00	0	0	
Total For FIFB01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.48225				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	100.92555				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	101.36763				0.00	0	0
Total FIFC07 SPOT										0.00	0	0
Total For FIFC07										0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.58394				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	102.81268				0.00	0	0
Total FIFC10 SPOT										0.00	0	0
Total For FIFC10										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.51335	100.00000	10.48788				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.23171	100.00000	10.20692				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.01344				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.05644				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.14219				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.22759				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			6.74500	103.84752	6.74500	103.82845				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			9.40000	98.02937	9.40000	98.00477			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.09870			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.09863			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.36893			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.95934			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	101.54157			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	101.56828			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.35000	99.55573	10.35000	100.20231			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			11.20000	104.37222	11.20000	104.34115			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.78197			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	129.04668	2.20000	129.89702			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			2.15000	129.14382	2.15000	274.82361			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			2.35000	102.82917	2.35000	109.29323			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			2.49000	102.21541	2.49000	158.49405			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			2.33000	117.96327	2.33000	212.56227			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			7.75500	111.39155	7.75500	111.36852			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			7.86200	62.07027	7.86200	61.40762			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			9.46700	39.70825	9.46700	38.79861			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			9.70000	38.43396	9.70000	37.49499			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	70.48776	100.00000	70.35403			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC10 On 24/02/2017 Spot Bond				100.00000	0.00000	102.42822			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	102.36103			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	102.36103			0.00	0	0
Total FRC106 SPOT									0.00	0	0
Total For FRC106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.87487				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC108 On 24/02/2017 Spot Bond				100.00000	0.00000	102.32113				0.00	0	0
Total FRC108 SPOT										0.00	0	0
Total For FRC108										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31097				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 15/06/2016 Spot Bond				100.00000	0.00000	101.53012				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12755				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24327				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.46148	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.46148	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 15/06/2016 Spot Bond				100.00000	0.00000	101.50773				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22095				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.16089			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.32722			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: 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
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.20001			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.37073	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.27956			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.58983				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.54124				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	15.45713	100.09221	15.41965				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.08397				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0

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	111.87478			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2014 Spot Bond				100.00000	0.00000	101.30506			0.00	0	0
Total FRC146 SPOT									0.00	0	0
Total For FRC146									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.46578			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	102.17202			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	104.45229			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.21496			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.22910			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.11761			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.13712			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	101.50650			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	101.11615			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 14/12/2018 Spot Bond			13.22500	58.73640	13.22500	58.71563				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.04898				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.05038				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	101.57874				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	101.10076				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			3.59500	94.10814	3.59500	97.34760				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	101.15111				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	101.15111				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	103.81286				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	100.92664				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.19388				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	96.89514				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0

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 20/09/2018 Spot Bond				100.00000	0.00000	101.08117				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.05458				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	100.12692				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.24469				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	100.00000				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	100.12561				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.33599				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.43698				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.12594				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	101.43559				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	101.04198				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	102.88903				0.00	0	0
Total FRC187 SPOT										0.00	0	0
Total For FRC187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.13712			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.00000	0.00000	101.13712			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.00000	0.00000	101.03991			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	100.78985			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC192 On 02/04/2019 Spot Bond				100.00000	0.00000	100.83544			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	101.05476			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC194 On 08/04/2016 Spot Bond				100.00000	0.00000	100.63596			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC195 On 20/06/2024 Spot Bond				100.00000	0.00000	101.20419			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.61880			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC197 On 09/04/2016 Spot Bond				100.00000	0.00000	101.03687			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.59729			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC199 On 10/04/2016 Spot Bond				100.00000	0.00000	100.59903			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.51598				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.46537				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	100.51598				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.46334				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	100.02979				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	101.63825	8.75000	100.11767				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	100.99021				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.14482	100.00000	10.10136				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	9.25549	100.00000	9.21583				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.21915				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.21213				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.37705				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.31134				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	116.10578	3.44000	119.53873				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.23470				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.24739				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	107.21003	3.42000	119.69819				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			1.69000	99.81975	1.69000	127.27940				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	104.57792	3.44000	119.53873				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			2.67000	101.62572	2.67000	124.93840				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			2.74000	104.16193	2.74000	131.97760				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.34968				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	93.56963				0.00	0	0
Total FRC78 SPOT										0.00	0	0
Total For FRC78										0.00	0	0
FRC79 On 15/06/2016 Spot Bond				100.00000	0.00000	101.68229				0.00	0	0
Total FRC79 SPOT										0.00	0	0
Total For FRC79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	101.71211			0.00	0	0
Total FRC82 SPOT									0.00	0	0
Total For FRC82									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07099			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.22627			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	103.16619			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43486			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38134			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.16928			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	101.56295			0.00	0	0
Total FRC95 SPOT									0.00	0	0
Total For FRC95									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.16787			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.95446			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	90.17508			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	89.55297			0.00	0	0
Total FRC99 SPOT									0.00	0	0
Total For FRC99									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD00: On 14/03/2016 Spot Bond				100.00000	0.00000	101.00246			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	10.31931	100.00000	10.29431			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	24.97310	100.00000	24.91261			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	60.17917	100.00000	59.99128			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.81000	149.40322	4.81000	149.37511			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.02677			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	101.85004			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	102.02210			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	103.44820			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.97996			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	100.29470			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	100.95208			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

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 15/01/2024 Spot Bond			2.18800	81.83207	2.18800	97.76198			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.52000	99.24706	2.52000	129.98124			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 21/01/2017 Spot Bond				100.00000	0.00000	100.41216			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10(On 22/10/2014 Spot Bond				100.00000	0.00000	100.21780			0.00	0	0
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS10(On 30/01/2016 Spot Bond				100.00000	0.00000	100.28209			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			2.66000	96.64210	2.66000	104.90889			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			2.64000	202.88483	2.64000	203.28588			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			2.63000	105.48711	2.63000	105.47338			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	100.63179			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			2.67000	202.01663	2.67000	202.41476			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.32998			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			2.45000	108.28888	2.45000	108.27532			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			2.72000	103.80452	2.72000	103.79078			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.75413			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.08863			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	124.29358	2.66000	264.49842			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			2.16000	129.04656	2.16000	274.61654			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			2.88000	122.26915	2.88000	260.18886			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	101.30509	2.57000	126.70325			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.29309			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	130.79094	2.10000	126.77711			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.46407			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	100.71535			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.14864			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			2.50000	104.69379	2.50000	104.68054			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	19.76700	104.97509	19.71700			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	24.02691	101.07593	23.96814			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	16.08234	100.44759	16.04322			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	22.36477	100.76967	22.31022			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16000	114.59344	2.16000	114.57993			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			2.31000	97.19709	2.31000	109.70339			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	98.52026			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			2.34000	96.92447	2.34000	109.39562			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.72578			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			2.36000	127.11960	2.36000	342.74179			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	100.00000			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	100.05820			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	100.00000			0.00	0	0
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.58321			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	101.42249			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	100.68149			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			5.86000	103.91633	5.86000	103.89970			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000

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			6.71500	104.73727	6.71500	104.71848			0.00	0	450,000,000
Total FRX15 SPOT									0.00	0	450,000,000
Total For FRX15									0.00	0	450,000,000
FRX16 On 15/09/2016 Spot Bond			7.54500	104.11538	7.54500	104.09442			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.94500	104.94781	7.94500	104.92559			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			8.17000	110.68430	8.17000	110.66009			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			8.71500	103.33467	8.71500	103.31072			0.00	0	770,000,000
Total FRX19 SPOT									0.00	0	770,000,000
Total For FRX19									0.00	0	770,000,000
FRX20 On 01/10/2020 Spot Bond			8.91000	102.41669	8.91000	102.39229			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			9.43000	93.75284	9.43000	93.72937			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			9.57000	109.45688	9.57000	109.42893			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			9.87000	99.70115	9.87000	100.81845			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.17000	99.19910	10.17000	99.17192			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.38000	80.70024	10.38000	80.67793			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	100.91554			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	100.95093			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	100.96507			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00037			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05687			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09924			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.28266			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	101.40091			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	101.47583			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	101.54381			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	101.55973			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	101.60508			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	101.67314			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	101.72985			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	101.97932			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	100.85259			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	101.12883			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			9.17500	103.88229	9.17500	103.85683			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
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	100.11896			0.00	0	0
Total GPT30 SPOT									0.00	0	0
Total For GPT30									0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	98.69499			0.00	0	0
Total GRB96 SPOT									0.00	0	0
Total For GRB96									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.32044			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	100.32723				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.34033				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.35656				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.37908				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.26495				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.77981				0.00	20,000,000	10,000,000
Total GRT02 SPOT										0.00	20,000,000	10,000,000
Total For GRT02										0.00	20,000,000	10,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.52012				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.34589				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.67678				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	101.21342				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.79453				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	0.00000	100.94076				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.37746				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	100.80292				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	102.00342				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.42153				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	100.87817				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.17173				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.14314				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.20124				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.23888				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC15 On 07/11/2014 Spot Bond			100.00000	83.26966	100.00000	83.08585		730,000,000,000,000.00	37,300,000,000	19,000,000,000	
Total HILC15 SPOT								10,000,000,000,000.00	37,300,000,000	19,000,000,000	
Total For HILC15								10,000,000,000,000.00	37,300,000,000	19,000,000,000	
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total HM1B5U SPOT								0.00	0	0	
Total For HM1B5U								0.00	0	0	
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total HM1B6U SPOT								0.00	0	0	
Total For HM1B6U								0.00	0	0	
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total HMS1B2 SPOT								0.00	0	0	
Total For HMS1B2								0.00	0	0	
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total HMS1B3 SPOT								0.00	0	0	
Total For HMS1B3								0.00	0	0	
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total HMS1B7 SPOT								0.00	0	0	
Total For HMS1B7								0.00	0	0	
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.43968		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			8.12253	100.97305	8.12253	94.62282		0.00	0	0	
Total HMS1B9 SPOT								0.00	0	0	
Total For HMS1B9								0.00	0	0	
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total HMS1C2 SPOT								0.00	0	0	
Total For HMS1C2								0.00	0	0	
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.45954		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			8.47521	100.99310	8.47521	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	100.48505				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			8.92542	101.02101	8.92542	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.51620				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	100.50384				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.58950				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.61123				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	100.07969				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			9.20500	101.37319	9.20500	101.34799				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			8.21500	107.44001	8.21500	107.41651				0.00	0	4,020,000,000
Total HWAY20 SPOT										0.00	0	4,020,000,000
Total For HWAY20										0.00	0	4,020,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			1.94000	131.20684	1.94000	279.21538			38,800,000,000.00	20,000,000	21,110,000,000
Total HWAY23 SPOT									38,800,000,000.00	20,000,000	21,110,000,000
Total For HWAY23									38,800,000,000.00	20,000,000	21,110,000,000
HWAY2 On 07/12/2024 Spot Bond			1.96000	133.91745	1.96000	284.98354			0.00	0	11,400,000,000
Total HWAY24 SPOT									0.00	0	11,400,000,000
Total For HWAY24									0.00	0	11,400,000,000
HWAY3 On 31/07/2034 Spot Bond			9.51000	97.98884	9.51000	97.96411			0.00	0	40,263,600,000
Total HWAY34 SPOT									0.00	0	40,263,600,000
Total For HWAY34									0.00	0	40,263,600,000
HWAY3 On 31/07/2035 Spot Bond			9.52000	97.86248	9.52000	97.83775			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWF01 On 26/03/2015 Spot Bond			100.00000	57.38235	100.00000	57.24334			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	14.89720	100.00000	14.86112			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF03 On 09/10/2014 Spot Bond			100.00000	87.96874	100.00000	87.76126			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	39.95964	100.00000	39.86283			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	20.39729	100.00000	20.34787			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	16.45481	100.00000	16.41495			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	60.89635	100.00000	60.74883			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			1.70000	116.18867	1.70000	116.17646			7,099,693,340,000.00	4,176,290,200	68,983,961,200
Total I2025 SPOT									7,099,693,340,000.00	4,176,290,200	68,983,961,200
Total For I2025									7,099,693,340,000.00	4,176,290,200	68,983,961,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			1.90000	120.41543	1.90000	120.40213			20,297,204,100,000.00	10,682,739,000	70,902,531,500
Total I2038 SPOT									20,297,204,100,000.00	10,682,739,000	70,902,531,500
Total For I2038									20,297,204,100,000.00	10,682,739,000	70,902,531,500
I2046 On 31/03/2046 Spot Bond			1.95000	121.13016	1.95000	121.11659			4,382,142,180,000.00	2,247,252,400	49,865,351,000
Total I2046 SPOT									4,382,142,180,000.00	2,247,252,400	49,865,351,000
Total For I2046									4,382,142,180,000.00	2,247,252,400	49,865,351,000
I2050 On 31/12/2050 Spot Bond			2.00000	127.63111	2.00000	127.61667			21,680,652,000,000.00	10,840,326,000	34,187,700,400
Total I2050 SPOT									21,680,652,000,000.00	10,840,326,000	34,187,700,400
Total For I2050									21,680,652,000,000.00	10,840,326,000	34,187,700,400
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.85000			0.00	0	2,000,000
Total IBC01 SPOT									0.00	0	2,000,000
Total For IBC01									0.00	0	2,000,000
IBL11 On 12/03/2015 Spot Bond			7.64500	105.80688	7.64500	105.78532			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	101.76256			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	101.83793			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			8.14500	105.86266	8.14500	105.83969			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			8.07500	109.92707	8.07500	109.90342			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	99.87187			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			4.66000	118.92159	4.66000	118.89941			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			7.96500	100.42369	7.96500	100.40204			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	100.13455			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.14204			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			1.51000	101.22893	1.51000	128.44259			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	104.06776	2.17000	130.15995			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.07597			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	101.97326			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.19500	104.90629	8.19500	104.88326			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.49504			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.64103			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.22701			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			8.83000	98.16967	8.83000	98.14649			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			8.89500	93.58296	8.89500	93.56083			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0

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	101.31072			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.27500	99.72765	8.27500	99.70555			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			9.36500	99.07296	9.36500	99.02571			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.20613			0.00	0	2,000,000,000
Total IBL52 SPOT									0.00	0	2,000,000,000
Total For IBL52									0.00	0	2,000,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.21210			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			7.90500	99.06000	7.90500	99.03912			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			8.61000	98.60850	8.61000	98.58591			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.23416			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	99.96457			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.84500	101.48419	7.84500	101.46263			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			8.57000	102.23015	8.57000	102.20645			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			9.79000	102.69837	9.79000	102.67125			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	100.78540			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.34146			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.24830			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.25365			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.25885			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00489	100.00000	0.00488			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.47816			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.39350			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			9.00000	99.44795	9.00000	99.42403			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	101.56382	5.00000	101.55012			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	101.56382	5.00000	101.55012			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	100.16116	5.00000	100.14772			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.56382	5.00000	101.55012			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	101.63838	4.00000	101.62745			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	31.67734	100.00000	31.53302		678,000,000,000,000.00	6,780,000,000	3,390,000,000	
Total IDW01U SPOT								'8,000,000,000,000.00	6,780,000,000	3,390,000,000	
Total For IDW01U								'8,000,000,000,000.00	6,780,000,000	3,390,000,000	
IDW02L On 30/06/2016 Spot Bond			100.00000	31.44462	100.00000	31.30135		0.00	0	0	
Total IDW02U SPOT								0.00	0	0	
Total For IDW02U								0.00	0	0	
IDW03L On 30/06/2016 Spot Bond			100.00000	31.44462	100.00000	31.30135		0.00	0	0	
Total IDW03U SPOT								0.00	0	0	
Total For IDW03U								0.00	0	0	
IFM01 On 31/03/2016 Spot Bond			9.20000	109.45126	9.20000	109.42437		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	100.91151		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	100.91151		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	99.84563		0.00	0	0	
Total IHL03 SPOT								0.00	0	0	
Total For IHL03								0.00	0	0	
IKH1D On 09/12/2028 Spot Bond			100.00000	8.41524	100.00000	8.39485		0.00	0	0	
Total IKH1D SPOT								0.00	0	0	
Total For IKH1D								0.00	0	0	
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	99.98124		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			8.89500	103.61589	8.89500	103.59139		14,232,000,000,000.00	1,600,000,000	800,000,000	
Total IN04 SPOT								14,232,000,000,000.00	1,600,000,000	800,000,000	
Total For IN04								14,232,000,000,000.00	1,600,000,000	800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	101.39703				0.00	0	0
Total IN04Q SPOT										0.00	0	0
Total For IN04Q										0.00	0	0
IN06H On 10/09/2014 Spot Bond				100.00000	0.00000	101.04596				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.57685				0.00	6,820,000,000	3,410,000,000
Total IN09 SPOT										0.00	6,820,000,000	3,410,000,000
Total For IN09										0.00	6,820,000,000	3,410,000,000
IN191U On 16/05/2017 Spot Bond			100.00000	10.63375	100.00000	10.60799				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	60.17917	100.00000	59.99128				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	70.05758	100.00000	69.92337				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	81.20000	100.00000	99.72677				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	99.59005	100.00000	99.32305				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	97.75066	100.00000	97.49342				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	95.97798	100.00000	95.72998				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	94.26845	100.00000	94.02919				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN441U On 07/10/2014 Spot Bond			100.00000	83.91183	100.00000	83.35613			0.00	0	0
Total IN441U SPOT									0.00	0	0
Total For IN441U									0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	98.36066	100.00000	97.56098			0.00	0	0
Total IN442U SPOT									0.00	0	0
Total For IN442U									0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	94.44768	100.00000	93.72116			0.00	0	0
Total IN443U SPOT									0.00	0	0
Total For IN443U									0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	87.87500	100.00000	87.36410			0.00	0	0
Total IN445U SPOT									0.00	0	0
Total For IN445U									0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	84.41925	100.00000	83.94762			0.00	0	0
Total IN446U SPOT									0.00	0	0
Total For IN446U									0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total IN470U SPOT									0.00	0	0
Total For IN470U									0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
Total IN471U SPOT									0.00	0	0
Total For IN471U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.05000	97.06382	6.05000	99.90065			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			6.15000	99.76466	6.15000	99.66415			0.00	0	0
Total INA435 SPOT									0.00	0	0
Total For INA435									0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.15000	99.53043	6.15000	99.43039			0.00	0	0
Total INA437 SPOT									0.00	0	0
Total For INA437									0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.25000	99.05020	6.25000	98.94951			0.00	0	0
Total INA441 SPOT									0.00	0	0
Total For INA441									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA442 On 14/10/2014 Spot Bond			6.25000	98.93275	6.25000	98.83229				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.25000	98.81557	6.25000	98.71535				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	98.58204	6.25000	98.48229				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.25000	98.46569	6.25000	98.36618				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.03007				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			11.10224	102.82759	11.10224	102.19938				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			11.10224	101.13310	11.10224	101.17432				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.11708				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.73982				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.09486				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	102.31591	6.50000	102.29803				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.18604				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.54022				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.05322				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.49193				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.07243				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	102.42060				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.87090				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	100.86389				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.12329				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	100.00000				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	101.46349				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	101.44626				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	101.26718				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	102.38623				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.45629				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	101.35616				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	0.00000	100.83274				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.43640				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.08383				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.27952				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	101.83493				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	98.47868				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	86.28842	100.00000	86.08491				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.79791				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.54905				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	100.55662				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			8.65500	103.22749	8.65500	103.20359				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.79923				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.81929				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.83269				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	100.45145				0.00	0	0
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.55000	101.22899	9.55000	101.20333				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.15467				0.00	0	2,600,000,000
Total IPL5 SPOT										0.00	0	2,600,000,000
Total For IPL5										0.00	0	2,600,000,000
IPL6 On 28/09/2017 Spot Bond			8.67500	106.59234	8.67500	106.56774				0.00	0	1,250,000,000
Total IPL6 SPOT										0.00	0	1,250,000,000
Total For IPL6										0.00	0	1,250,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.68781				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.64649				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.12403				0.00	0	125,000,000
Total IPL9 SPOT										0.00	0	125,000,000
Total For IPL9										0.00	0	125,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.90914			0.00	0	0
Total IV012 SPOT									0.00	0	0
Total For IV012									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.13746			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			8.82500	102.84265	8.82500	102.81839			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.94538			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.53895			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	96.73284	3.26000	123.67948		11,084,000,000,000.00	3,400,000,000	1,853,500,000	
Total IV017 SPOT								11,084,000,000,000.00	3,400,000,000	1,853,500,000	
Total For IV017								11,084,000,000,000.00	3,400,000,000	1,853,500,000	
IV019 On 31/03/2028 Spot Bond			3.67000	138.87557	3.67000	138.85359			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	100.89798			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.68875			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.58716			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.35625			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.00732			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			3.70000	95.58980	3.70000	96.40919			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			3.70000	95.51011	3.70000	102.53533			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	101.45408			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.93023			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	101.04596			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			10.45000	113.74770	10.45000	113.71622			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.47153			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			3.77000	137.34648	3.77000	137.32437			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	81.19502	100.00000	81.19502			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	99.45504	100.00000	99.18478			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	95.48325	100.00000	95.23779			0.00	0	0
Total IV436U SPOT									0.00	0	0
Total For IV436U									0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	85.51724	100.00000	84.93151			0.00	0	0
Total IV440U SPOT									0.00	0	0
Total For IV440U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV442U On 16/10/2014 Spot Bond			100.00000	97.36842	100.00000	96.73203			0.00	0	0
Total IV442U SPOT									0.00	0	0
Total For IV442U									0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	94.48381	100.00000	93.89328			0.00	0	0
Total IV443U SPOT									0.00	0	0
Total For IV443U									0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	90.52184	100.00000	89.97979			0.00	0	0
Total IV444U SPOT									0.00	0	0
Total For IV444U									0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	83.48125	100.00000	83.02002		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IV446U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IV446U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IVA01A On 28/08/2014 Spot Bond			100.00000		0.00000	101.37275			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond			100.00000		0.00000	100.42826			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	101.46767			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	97.08738	6.00000	97.08738			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			6.15000	99.61396	6.15000	99.51375			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			6.15000	99.49706	6.15000	99.39708			0.00	0	0
Total IVA437 SPOT									0.00	0	0
Total For IVA437									0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.25000	99.01662	6.25000	98.91599			0.00	0	0
Total IVA441 SPOT									0.00	0	0
Total For IVA441									0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.25000	98.89924	6.25000	98.79885			0.00	0	0
Total IVA442 SPOT									0.00	0	0
Total For IVA442									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.97926				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.93327				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.68574				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.71136				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	100.00000				0.00	0	0
Total IVC012 SPOT										0.00	0	0
Total For IVC012										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.83848				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	101.73250				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.38968				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.54914				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.55293				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.56051				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.52639				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.43685			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.26591			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.06459			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	99.92478			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	101.40453			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	101.38981			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.79681			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.57424			0.00	0	0
Total IVC028 SPOT									0.00	0	0
Total For IVC028									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.35845			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.23791			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	100.00000			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	100.98535			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.84236				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.86513				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.86513				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.17000	106.40518	9.17000	101.11126				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	16.76369	100.00000	16.70065				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.23571	100.00000	10.19070				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.44859				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.42000	105.17818	9.42000	100.09670				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.27099				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	81.22000	100.00000	66.03564				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.98199				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02U On 22/01/2015 Spot Bond			100.00000	85.15365	100.00000	84.96011				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.00307			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	25.64836	100.00000	25.58623			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	101.20223			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG07U On 14/11/2014 Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0
Total JDG07U SPOT									0.00	0	0
Total For JDG07U									0.00	0	0
JDG08U On 28/11/2014 Spot Bond			100.00000	97.31683	100.00000	97.06406			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09U On 29/01/2015 Spot Bond			100.00000	83.79529	100.00000	83.60783			0.00	0	0
Total JDG09U SPOT									0.00	0	0
Total For JDG09U									0.00	0	0
JDG10U On 29/01/2015 Spot Bond			100.00000	72.98636	100.00000	72.85018			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11U On 04/02/2015 Spot Bond			100.00000	82.77456	100.00000	82.59183			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0
JDG12U On 18/03/2015 Spot Bond			100.00000	62.47985	100.00000	62.32850			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	101.21191			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	101.25846			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.99173			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00008	100.00000	75.00007				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	103.74940				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.24840				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	141.05126	8.70000	141.01862				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.25721				0.00	0	400,000,000
Total LBK02 SPOT										0.00	0	400,000,000
Total For LBK02										0.00	0	400,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.01822				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	101.50671				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.44532				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.22476				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			8.77500	97.11686	8.77500	97.09382				0.00	0	1,340,000,000
Total LGL02 SPOT										0.00	0	1,340,000,000
Total For LGL02										0.00	0	1,340,000,000
LGL03 On 03/04/2018 Spot Bond			8.92500	72.75945	8.92500	98.77193				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.46500	98.59983	9.46500	98.57465				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.73267			0.00	0	3,000,000,000
Total LHL01 SPOT									0.00	0	3,000,000,000
Total For LHL01									0.00	0	3,000,000,000
LHL02 On 13/12/2015 Spot Bond			10.64500	101.79047	10.64500	101.76164			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.89261			0.00	0	110,000,000
Total LHL03 SPOT									0.00	0	110,000,000
Total For LHL03									0.00	0	110,000,000
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.81234			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.80006			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.78533			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.53484			0.00	0	0
Total MAQ041 SPOT									0.00	0	0
Total For MAQ041									0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.97553			0.00	0	0
Total MAQ051 SPOT									0.00	0	0
Total For MAQ051									0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	99.82178			0.00	0	0
Total MAQ053 SPOT									0.00	0	0
Total For MAQ053									0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				100.00000	0.00000	99.54515			0.00	0	0
Total MAQ055 SPOT									0.00	0	0
Total For MAQ055									0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	98.76959			0.00	0	0
Total MAQ056 SPOT									0.00	0	0
Total For MAQ056									0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ09 On 14/11/2014 Spot Bond			100.00000	99.45946	100.00000	99.19137				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	102.87305				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	100.85025				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	92.23058	100.00000	92.00000				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ27 On 25/08/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total MAQ27U SPOT										0.00	0	0
Total For MAQ27U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.64506				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	100.70318				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.67259				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.27955				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.76222				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.04761				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 10/09/2014 Spot Bond				100.00000	0.00000	101.05478				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	101.40834				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	99.99999				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.08230				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.45070				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.43769				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond			100.00000	49.20350	100.00000	48.98475				0.00	0	50,000,000,000
Total MBF040 SPOT										0.00	0	50,000,000,000
Total For MBF040										0.00	0	50,000,000,000
MBF04: On 07/08/2016 Spot Bond			100.00000	25.82489	100.00000	25.71133				0.00	0	20,000,000,000
Total MBF041 SPOT										0.00	0	20,000,000,000
Total For MBF041										0.00	0	20,000,000,000
MBF04: On 07/08/2017 Spot Bond			100.00000	15.52580	100.00000	15.45753			101,000,000,000,000.00	11,010,000,000	130,000,000,000	
Total MBF042 SPOT									11,000,000,000,000.00	11,010,000,000	130,000,000,000	
Total For MBF042									11,000,000,000,000.00	11,010,000,000	130,000,000,000	
MBP22 On 09/09/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959			100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total MBP22U SPOT									10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For MBP22U									10,000,000,000,000.00	1,000,000,000	1,000,000,000	
MBP23 On 13/02/2015 Spot Bond			100.00000	66.35024	100.00000	66.18950			0.00	0	0	
Total MBP23U SPOT									0.00	0	0	
Total For MBP23U									0.00	0	0	
MBP24 On 22/03/2016 Spot Bond			100.00000	23.73295	100.00000	23.67546			0.00	0	0	
Total MBP24U SPOT									0.00	0	0	
Total For MBP24U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25 On 22/03/2015 Spot Bond			100.00000	57.94178	100.00000	57.80141			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			8.75000	103.96582	8.75000	103.94150			0.00	0	120,000,000
Total MBSA01 SPOT									0.00	0	120,000,000
Total For MBSA01									0.00	0	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.64000	103.87563	8.64000	103.85163			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.25993			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.17169			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.51115			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	102.34758			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	102.36447			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	102.44890			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	100.64135			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	100.67298			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.01000	104.13388	8.01000	104.11153			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0

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 05/01/2019 Spot Bond			8.82000	102.80979	8.82000	102.78568				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			9.67500	102.75550	9.67500	102.72911				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			6.43500	102.36902	6.43500	102.35137				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	100.95797				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	100.99331				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			9.66500	103.80462	9.66500	103.77767				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			7.64500	104.33265	7.64500	104.31138				0.00	0	4,990,000,000
Total MGL01 SPOT										0.00	0	4,990,000,000
Total For MGL01										0.00	0	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.49043				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			8.93500	101.36469	8.93500	101.34048				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.08509				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			9.55000	107.59425	9.55000	106.48099				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.63767	100.00000	15.59979				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.85391			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			8.63500	101.30469	8.63500	101.28129			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.74500	102.15668	7.74500	102.13559			0.00	0	1,450,000,000
Total MTN03 SPOT									0.00	0	1,450,000,000
Total For MTN03									0.00	0	1,450,000,000
MTN04 On 13/07/2017 Spot Bond			8.57500	104.75245	8.57500	104.72855			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	5.94334	100.89771	5.92882			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	6.02343	100.61875	6.00876			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	99.94495			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	99.94410			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	99.94353				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.93887				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.93322				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.46995	100.00000	0.46881				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.46995	100.00000	0.46881				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			9.15500	96.77215	9.15500	96.74861				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.59500	99.11152	7.59500	99.09145				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.18500	100.57231	9.18500	100.54777				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.40302				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.00000	105.56573	9.00000	105.54048				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	101.59992				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.49000	105.33255	9.49000	105.30601				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.85797				0.00	0	24,800,000
Total NBK13B SPOT										0.00	0	24,800,000
Total For NBK13B										0.00	0	24,800,000
NBK14I On 26/06/2021 Spot Bond			9.20000	101.63057	9.20000	101.50508				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	101.66701				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	102.91374				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.58579				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.50480				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	100.92004				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.83397				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	0.00000	100.87164				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			7.34500	107.59227	7.34500	107.57118				0.00	0	670,000,000
Total NBK2A SPOT										0.00	0	670,000,000
Total For NBK2A										0.00	0	670,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.60950				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			8.65000	115.88025	8.65000	115.85360				0.00	0	430,000,000
Total NBK3A SPOT										0.00	0	430,000,000
Total For NBK3A										0.00	0	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			10.87500	34.85023	10.87500	34.84037				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			7.54500	104.42190	7.54500	104.40078				0.00	0	950,000,000
Total NBK6A SPOT										0.00	0	950,000,000
Total For NBK6A										0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.77919				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.46783				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			7.84500	105.85150	7.84500	105.82937				0.00	0	2,028,200,000
Total NBK9A SPOT										0.00	0	2,028,200,000
Total For NBK9A										0.00	0	2,028,200,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.93717				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN43 SPOT										0.00	0	0
Total For NCLN43										0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	102.28081				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.82349				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.73728				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.56250				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	101.46608				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	91.20405				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.38904				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.35301				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.38274				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.27111				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	100.60586				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	87.48429				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	100.98564				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	99.91854				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.03921				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	100.98270				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.67246				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	100.94805				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	100.93125				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	100.93055				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.21232				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.08117				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	104.75581	10.04500	107.76912				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.07418				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	103.48800	10.08000	106.53109				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

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	101.08117				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	100.96632				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	100.96765				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.79833				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.59500	106.21838	8.59500	106.19410				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.40338				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	103.50210				0.00	0	6,540,000,000
Total NED14 SPOT										0.00	0	6,540,000,000
Total For NED14										0.00	0	6,540,000,000
NED15 On 08/04/2024 Spot Bond			10.03000	103.45858	10.03000	106.24518				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	104.19673				0.00	0	6,750,000,000
Total NED16 SPOT										0.00	0	6,750,000,000
Total For NED16										0.00	0	6,750,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.58999				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			12.02500	113.26104	12.02500	113.22511				0.00	0	18,300,000
Total NEDH1A SPOT										0.00	0	18,300,000
Total For NEDH1A										0.00	0	18,300,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.51448				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	102.23038			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.17000	167.10108	2.17000	167.08137			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			8.71500	103.37318	8.71500	103.34923			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.09031			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	101.05017			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			9.34500	106.98609	9.34500	107.11901			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	101.56649			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	101.68684			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	101.47794			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	101.53333			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	101.50012			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.54500	107.00643	9.54500	108.27519			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

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 22/05/2015 Spot Bond				100.00000	0.00000	101.53339				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	101.56655				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	101.54441				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			9.74500	107.02694	9.74500	107.15515				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	101.61090				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	101.58869				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	101.59976				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	102.00906				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	101.87413				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	101.63297				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			8.51000	115.65040	8.51000	115.62407				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.95000	122.34378	8.95000	122.31468				0.00	0	200,000,000
Total NRA022 SPOT										0.00	0	200,000,000
Total For NRA022										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			2.06500	172.58450	2.06500	172.56462			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	124.39727	9.42000	124.36599			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	102.15403			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.21807			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	100.89942			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.98572			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	101.46901			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	101.52088			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.74624			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	102.19978			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.78903	100.00000	18.74351			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	39.08823	100.00000	38.99354			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01 On 27/10/2015 Spot Bond			6.87500	104.92112	6.87500	104.90175			242,000,000,000.00	35,200,000	35,200,000
Total OML01 SPOT									242,000,000,000.00	35,200,000	35,200,000
Total For OML01									242,000,000,000.00	35,200,000	35,200,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.59088	100.00000	21.53858			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	97.27000			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	60.58747	100.00000	60.44070			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	100.01878			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.34888			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.27520			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.20654			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	100.10452			0.00	0	0
Total PMM14 SPOT									0.00	0	0
Total For PMM14									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.27761			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.19488			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.81094			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00 On 30/06/2021 Spot Bond			9.65000	101.95822	9.65000	101.82025			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.26852			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.27604			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.27942			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.28694			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.31923			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.32673			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.24040			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			6.64500	106.09330	6.64500	106.07411			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			6.29000	99.41750	6.29000	99.40047			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	40.49332	8.12000	40.48451			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			6.64000	112.60128	6.64500	112.57580		560,061,823,472,000.00	234,949,069,800	508,004,544,300	
Total R157 SPOT								560,061,823,472,000.00	234,949,069,800	508,004,544,300	
Total For R157								560,061,823,472,000.00	234,949,069,800	508,004,544,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158 On 15/09/2015 Spot Bond			6.64500	112.59581	6.64500	112.57580			0.00	0	0
Total R158 SPOT									0.00	0	0
Total For R158									0.00	0	0
R158P On 15/09/2015 Spot Bond			6.54500	93.20656	6.54500	93.19025			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			6.64500	118.67380	6.64500	118.65272			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			6.47500	87.51715	6.47500	87.50199			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			8.25000	118.70052	8.30000	118.24747		026,068,703,325,000.00	730,432,570,100	576,869,766,100	
Total R186 SPOT								26,068,703,325,000.00	730,432,570,100	576,869,766,100	
Total For R186								26,068,703,325,000.00	730,432,570,100	576,869,766,100	
R187P On 21/12/2026 Spot Bond			8.04000	37.75223	8.04000	37.74410		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	35.25100	7.96000	35.24348		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			1.66000	285.23227	1.66000	285.20255		12,077,488,032,000.00	7,275,595,200	25,228,269,000	
Total R197 SPOT								12,077,488,032,000.00	7,275,595,200	25,228,269,000	
Total For R197								12,077,488,032,000.00	7,275,595,200	25,228,269,000	
R201 On 21/12/2014 Spot Bond			5.91000	102.20707	5.92000	102.18724		30,649,260,000,000.00	5,186,000,000	59,980,881,800	
Total R201 SPOT								30,649,260,000,000.00	5,186,000,000	59,980,881,800	
Total For R201								30,649,260,000,000.00	5,186,000,000	59,980,881,800	
R202 On 07/12/2033 Spot Bond			1.84000	228.32864	1.84000	228.30373		20,958,210,696,000.00	11,390,331,900	155,897,268,200	
Total R202 SPOT								20,958,210,696,000.00	11,390,331,900	155,897,268,200	
Total For R202								20,958,210,696,000.00	11,390,331,900	155,897,268,200	
R2023 On 28/02/2023 Spot Bond			8.05500	101.60855	8.09000	101.37614		730,839,503,279,500.00	339,024,146,900	554,768,484,000	
Total R2023 SPOT								730,839,503,279,500.00	339,024,146,900	554,768,484,000	
Total For R2023								730,839,503,279,500.00	339,024,146,900	554,768,484,000	
R203 On 15/09/2017 Spot Bond			7.05500	106.62074	7.07500	106.54480		929,935,949,368,000.00	557,042,657,600	703,081,519,400	
Total R203 SPOT								929,935,949,368,000.00	557,042,657,600	703,081,519,400	
Total For R203								929,935,949,368,000.00	557,042,657,600	703,081,519,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			8.71000	94.28455	8.71000	94.26272			909,167,546,000,000.00	219,192,600,000	438,692,000,000
Total R2030 SPOT									19,167,546,000,000.00	219,192,600,000	438,692,000,000
Total For R2030									19,167,546,000,000.00	219,192,600,000	438,692,000,000
R2032 On 31/03/2032 Spot Bond			8.83500	97.05753	8.83500	97.80009			826,302,210,000,000.00	93,526,000,000	150,415,653,300
Total R2032 SPOT									16,302,210,000,000.00	93,526,000,000	150,415,653,300
Total For R2032									16,302,210,000,000.00	93,526,000,000	150,415,653,300
R2037 On 31/01/2037 Spot Bond			8.91500	96.27244	8.91500	96.24963			498,513,148,460,500.00	55,918,468,700	173,392,568,700
Total R2037 SPOT									18,513,148,460,500.00	55,918,468,700	173,392,568,700
Total For R2037									18,513,148,460,500.00	55,918,468,700	173,392,568,700
R204 On 21/12/2018 Spot Bond			7.38000	103.39702	7.40000	103.30210			413,327,963,896,000.00	327,009,209,200	444,944,588,600
Total R204 SPOT									13,327,963,896,000.00	327,009,209,200	444,944,588,600
Total For R204									13,327,963,896,000.00	327,009,209,200	444,944,588,600
R2044 On 31/01/2044 Spot Bond			8.99500	97.75954	8.99500	97.73617			424,564,000,000,000.00	47,200,000,000	71,000,000,000
Total R2044 SPOT									14,564,000,000,000.00	47,200,000,000	71,000,000,000
Total For R2044									14,564,000,000,000.00	47,200,000,000	71,000,000,000
R2048 On 28/02/2048 Spot Bond			9.00000	101.28134	9.00000	101.25712			378,537,697,800,000.00	42,059,744,200	254,390,144,200
Total R2048 SPOT									18,537,697,800,000.00	42,059,744,200	254,390,144,200
Total For R2048									18,537,697,800,000.00	42,059,744,200	254,390,144,200
R207 On 15/01/2020 Spot Bond			7.64000	98.83724	7.66500	98.70891			589,488,764,036,000.00	338,938,319,900	643,884,723,200
Total R207 SPOT									19,488,764,036,000.00	338,938,319,900	643,884,723,200
Total For R207									19,488,764,036,000.00	338,938,319,900	643,884,723,200
R208 On 31/03/2021 Spot Bond			7.82000	97.00139	7.85000	96.83329			977,392,158,290,000.00	124,986,209,500	658,380,746,800
Total R208 SPOT									17,392,158,290,000.00	124,986,209,500	658,380,746,800
Total For R208									17,392,158,290,000.00	124,986,209,500	658,380,746,800
R209 On 31/03/2036 Spot Bond			8.79000	77.87238	8.84000	77.46741			633,156,852,901,000.00	299,562,781,900	534,517,064,000
Total R209 SPOT									13,156,852,901,000.00	299,562,781,900	534,517,064,000
Total For R209									13,156,852,901,000.00	299,562,781,900	534,517,064,000
R210 On 31/03/2028 Spot Bond			1.77000	172.08422	1.77000	172.06578			12,583,901,730,000.00	7,109,549,000	28,721,323,600
Total R210 SPOT									12,583,901,730,000.00	7,109,549,000	28,721,323,600
Total For R210									12,583,901,730,000.00	7,109,549,000	28,721,323,600
R211 On 31/01/2017 Spot Bond			0.91000	130.31313	0.81000	130.61536			18,364,530,275,000.00	20,180,802,500	93,750,480,400
Total R211 SPOT									18,364,530,275,000.00	20,180,802,500	93,750,480,400
Total For R211									18,364,530,275,000.00	20,180,802,500	93,750,480,400
R212 On 31/01/2022 Spot Bond			1.60000	135.28579	1.60000	135.27195			12,566,958,720,000.00	7,854,349,200	103,496,313,900
Total R212 SPOT									12,566,958,720,000.00	7,854,349,200	103,496,313,900
Total For R212									12,566,958,720,000.00	7,854,349,200	103,496,313,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.67000	88.59704	8.72000	88.18898		511,580,717,370,000.00	405,026,611,000	546,681,038,700	
Total R213 SPOT								11,580,717,370,000.00	405,026,611,000	546,681,038,700	
Total For R213								11,580,717,370,000.00	405,026,611,000	546,681,038,700	
R214 On 28/02/2041 Spot Bond			8.92000	78.45164	8.92000	78.43304		506,662,127,712,000.00	281,015,933,600	609,967,144,500	
Total R214 SPOT								16,662,127,712,000.00	281,015,933,600	609,967,144,500	
Total For R214								16,662,127,712,000.00	281,015,933,600	609,967,144,500	
R226C On 15/09/2014 Spot Bond			5.89000	99.45434	5.89000	99.43838		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			6.70500	96.16848	6.70500	96.15125		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			6.54500	93.20656	6.54500	93.19025		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			6.46500	90.36445	6.46500	90.34883		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			6.47500	87.51715	6.47500	87.50199		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			5.92500	97.91777	5.92500	97.90221		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			6.61500	94.56968	6.61500	94.55286		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			6.48500	91.69854	6.48500	91.68255		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			6.46500	88.85057	6.46500	88.83512		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			6.52500	85.95055	6.52500	85.93547		0.00	0	0	
Total R330C SPOT								0.00	0	0	
Total For R330C								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			7.05000	82.03586	7.05000	82.02033			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			7.10000	79.11416	7.10000	79.09908			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.40500	75.53926	7.40500	75.52426			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			7.38500	72.90353	7.38500	72.88908			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			7.36500	70.37334	7.36500	70.35943			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			7.35500	67.90897	7.35500	67.89557			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			7.62500	64.50919	7.62500	64.49600			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			7.60500	62.21626	7.60500	62.20358			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			7.77000	59.28758	7.77000	59.27523			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			7.74000	57.19180	7.74000	57.17993			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			7.71000	55.18605	7.71000	55.17465			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			7.68000	53.26605	7.68000	53.25509			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			7.64000	51.47162	7.64000	51.46108				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			7.60000	49.75684	7.60000	49.74670				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.24000	45.11274	8.24000	45.10279				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	43.50041	8.20000	43.49086				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	41.96186	8.16000	41.95269				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	40.49332	8.12000	40.48451				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	39.09123	8.08000	39.08277				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	37.75223	8.04000	37.74410				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	36.47315	8.00000	36.46533				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	35.25100	7.96000	35.24348				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.68405				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.79408				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.70427			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.59004			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	15.52541	100.00000	15.48780			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.99506	100.00000	8.97327			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	19.49900	100.00000	19.45177			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.25027			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.23004			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.70659			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFC1 On 14/08/2014 Spot Bond				100.00000	0.00000	103.17328			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	100.83854			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	101.46375			0.00	0	0
Total RDFC14 SPOT									0.00	0	0
Total For RDFC14									0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.49479			0.00	0	0
Total RES06 SPOT									0.00	0	0
Total For RES06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	102.09146				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	100.48938				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.12541				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.25411				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	100.66788				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.43044				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.49038				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.29751				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	102.54189				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	101.26275				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	100.35460				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	100.31879			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	100.31879			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.31765			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	101.46945			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.73981			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	102.34503	12.35000	102.31115			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	101.47767			0.00	0	0
Total RP019 SPOT									0.00	0	0
Total For RP019									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	12.85327	100.00000	12.66027			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	99.93203			0.00	0	0
Total RP022 SPOT									0.00	0	0
Total For RP022									0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	100.58730			0.00	0	0
Total RP024 SPOT									0.00	0	0
Total For RP024									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.47291			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	101.33210			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	102.14162				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	0.00000	100.99784				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	2.68931	100.00000	2.68287				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	14.64641	100.00000	14.61093				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	33.73575	100.00000	33.65402				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.27929	100.00000	12.24954				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	24.51030	100.00000	26.87687				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	103.73066				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	100.51432				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.15000	107.08862	9.15000	107.06245				0.00	0	760,000,000
Total RW21 SPOT										0.00	0	760,000,000
Total For RW21										0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.34000	93.13253	9.34000	102.63027				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			9.87000	87.17376	9.87000	104.55208				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	98.04719			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			7.84500	108.43539	7.84500	108.41271			0.00	0	2,150,000,000
Total SBK12 SPOT									0.00	0	2,150,000,000
Total For SBK12									0.00	0	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.68876			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.12500	103.37138	9.12500	103.34618			0.00	0	1,500,000,000
Total SBK14 SPOT									0.00	0	1,500,000,000
Total For SBK14									0.00	0	1,500,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.41442			0.00	1,000,000,000	500,000,000
Total SBK15 SPOT									0.00	1,000,000,000	500,000,000
Total For SBK15									0.00	1,000,000,000	500,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.18205			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.26590			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.40905			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.40205			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			7.29500	103.81775	7.29500	103.79754		6,232,848,000,000.00		854,400,000	2,890,500,000
Total SBK7 SPOT								6,232,848,000,000.00		854,400,000	2,890,500,000
Total For SBK7								6,232,848,000,000.00		854,400,000	2,890,500,000
SBK9 On 10/04/2018 Spot Bond			8.90000	101.29227	8.90000	101.26817		0.00	0	0	2,360,000,000
Total SBK9 SPOT								0.00	0	0	2,360,000,000
Total For SBK9								0.00	0	0	2,360,000,000
SBN27 On 15/09/2015 Spot Bond			8.10500	111.01600	8.10500	110.99203		0.00	0	0	0
Total SBN27 SPOT								0.00	0	0	0
Total For SBN27								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29 On 15/09/2015 Spot Bond			7.96500	111.16598	7.96500	111.14239			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			7.89500	111.24109	7.89500	111.21768			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.47500	102.74880	8.47500	102.72563			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			8.04000	111.08560	8.04000	111.06180			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.00500	111.12310	8.00500	111.09940			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.06971			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN50 On 23/09/2014 Spot Bond				100.00000	0.00000	101.19646			0.00	0	0
Total SBN50 SPOT									0.00	0	0
Total For SBN50									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.80099			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			8.12500	105.53658	8.12500	105.51375			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.99422			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	100.97078			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	104.99145			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			9.00000	107.31435	9.00000	107.28854			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	103.08428	9.95000	103.05708			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.91492			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	101.90331			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.76824			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	104.02308			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			8.49000	103.37420	8.49000	103.35085			0.00	0	1,160,000,000
Total SBS25 SPOT									0.00	0	1,160,000,000
Total For SBS25									0.00	0	1,160,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	12.70509	100.00000	12.67666			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			9.63000	102.85340	9.63000	102.82668			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.53902			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			9.14000	99.69982	9.14000	99.67548			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	95.99901	9.00000	95.97605			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.11958				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	100.42315	9.95000	100.39651				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.55000	97.13679	9.55000	97.11217				0.00	0	0
Total SBS4 SPOT										0.00	0	0
Total For SBS4										0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.69500	107.57674	7.69500	107.55467				0.00	0	6,523,000,000
Total SBS9 SPOT										0.00	0	6,523,000,000
Total For SBS9										0.00	0	6,523,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	128.75529	2.19000	273.99650				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.45500	102.60493	1.45500	128.61170				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.67000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.57577			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	15.44918	100.00000	15.41175			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				162.49645	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.08000	112.96586	2.08000	126.70590			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	102.31591	6.50000	102.29803			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.19085			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.85459			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.90838			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			9.10500	100.15234	9.10500	100.12798			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.16873			0.00	0	60,000,000
Total SHS06 SPOT									0.00	0	60,000,000
Total For SHS06									0.00	0	60,000,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.94388			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	100.96693			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.88448				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	16.49477	100.00000	16.45481				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.20938				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	64.58085	100.00000	64.37922				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	101.10589				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS15 On 19/09/2014 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	23.33341	100.00000	23.27688				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	25.75167	100.00000	25.67127				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	25.07874	100.00000	24.96075				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.94500	103.01180	7.94500	102.98963				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.00000	98.10440	9.00000	98.91435				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.42500	102.88205	8.42500	102.85898				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.57882				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	101.61941				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	101.88065				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	101.63068				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.23129				0.00	0	0
Total SPG001 SPOT										0.00	0	0
Total For SPG001										0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.17500	103.65139	8.17500	103.62871				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.58803				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	100.84586				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.50303				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			9.40000	96.78413	9.40000	96.75984				0.00	0	1,420,000,000
Total SSA06 SPOT										0.00	0	1,420,000,000
Total For SSA06										0.00	0	1,420,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.49470				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99423				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.36447			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.45800	89.33391	9.45800	89.31136			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.52000	89.05902	9.52000	89.03640			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.16500	101.75824	7.16500	101.73876			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.92500	93.46161	8.92500	93.43944			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.12930			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.25500	103.33675	8.25500	103.31404			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.45000	107.87747	2.45000	108.27532			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.35000	99.86307	8.35000	99.84075			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	102.03631			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.72000	107.00789	9.72000	106.98014			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.32405			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN019 On 04/09/2014 Spot Bond				100.00000	0.00000	100.99259				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	101.07070				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			9.95000	79.42517	9.95000	79.40423				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	100.44395				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	100.52394				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	100.47972				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1087 On 11/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1087 SPOT										0.00	0	0
Total For SY1087										0.00	0	0
SY1090 On 18/08/2014 Spot Bond				100.00000	0.00000	99.88534				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	99.86894				0.00	0	0
Total SY1094 SPOT										0.00	0	0
Total For SY1094										0.00	0	0
SY1098 On 22/08/2014 Spot Bond				100.00000	0.00000	99.81983				0.00	0	0
Total SY1098 SPOT										0.00	0	0
Total For SY1098										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	99.75377				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	99.70449				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
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	99.52384			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	99.50821			0.00	0	0
Total SY1108 SPOT									0.00	0	0
Total For SY1108									0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	99.40919			0.00	0	0
Total SY1113 SPOT									0.00	0	0
Total For SY1113									0.00	0	0
SY1122 On 11/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1122 SPOT									0.00	0	0
Total For SY1122									0.00	0	0
SY1123 On 11/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1123 SPOT									0.00	0	0
Total For SY1123									0.00	0	0
SY1124 On 14/08/2014 Spot Bond				100.00000	0.00000	99.95134			0.00	0	0
Total SY1124 SPOT									0.00	0	0
Total For SY1124									0.00	0	0
SY1125 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94320			0.00	0	0
Total SY1125 SPOT									0.00	0	0
Total For SY1125									0.00	0	0
SY1126 On 18/08/2014 Spot Bond				100.00000	0.00000	99.94320			0.00	0	0
Total SY1126 SPOT									0.00	0	0
Total For SY1126									0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	98.80159			0.00	0	0
Total SY1127 SPOT									0.00	0	0
Total For SY1127									0.00	0	0
SY1128 On 18/08/2014 Spot Bond				100.00000	0.00000	99.88308			0.00	0	0
Total SY1128 SPOT									0.00	0	0
Total For SY1128									0.00	0	0
SY1129 On 21/08/2014 Spot Bond				100.00000	0.00000	99.83347			0.00	0	0
Total SY1129 SPOT									0.00	0	0
Total For SY1129									0.00	0	0
SY1130 On 22/08/2014 Spot Bond				100.00000	0.00000	99.81669			0.00	0	0
Total SY1130 SPOT									0.00	0	0
Total For SY1130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1131 On 20/08/2014 Spot Bond				100.00000	0.00000	99.84991				0.00	0	0
Total SY1131 SPOT										0.00	0	0
Total For SY1131										0.00	0	0
SY1132 On 26/08/2014 Spot Bond				100.00000	0.00000	99.74963				0.00	0	0
Total SY1132 SPOT										0.00	0	0
Total For SY1132										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	99.69951				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	99.56163				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				100.00000	0.00000	99.58285				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.04135	0.00000	97.34873				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1139 On 11/09/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total SY1139 SPOT										0.00	0	0
Total For SY1139										0.00	0	0
SY1140 On 09/09/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1140 SPOT										0.00	0	0
Total For SY1140										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.10500	110.33441	7.10500	110.31336				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.91000	103.90320	8.91000	103.87845				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	84.34389	100.00000	84.15220				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	29.85902	100.00000	31.23089				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.44952				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.13174				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	99.87694				0.00	0	0
Total TFS116 SPOT										0.00	0	0
Total For TFS116										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.33162				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	99.84305				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	100.92267				0.00	0	100,000,000
Total TFS122 SPOT										0.00	0	100,000,000
Total For TFS122										0.00	0	100,000,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.97217				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	98.71996				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	98.21242				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	0.00000	98.03412				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.26049				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			7.89500	101.78358	7.89500	101.76217				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.47074			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.48353			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.52314	7.83000	100.50217			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.46370			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.47969			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.49963			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.46370			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.47969			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	81.36171	7.16000	100.45984			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.51098			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.50843			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.56958			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.56131				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	100.80946				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.78123				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46306				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48353				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	100.58218	8.73000	100.46548				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46114				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47969				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.87000	93.72607	8.87000	98.24682				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45730				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	100.47969				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.51226				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50523				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	100.50268				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	100.56830				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	100.56576				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.54349				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76552				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76804				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	100.75546				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	100.49168				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.13397	101.06155	6.11897				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.46114				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	100.62301				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.51863				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.54412				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.81196				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	100.84847				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.48196				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.48844				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.48196				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.48844				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.49168				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.47807				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.48844				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.52407				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.52407			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.52407			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.57582			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	100.58874			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.57259			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.83016			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.84619			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.83978			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			7.54500	106.35634	7.54500	106.33481			0.00	0	4,496,170,000
Total TL15 SPOT									0.00	0	4,496,170,000
Total For TL15									0.00	0	4,496,170,000
TL20 On 22/02/2020 Spot Bond			9.66500	87.58510	9.66500	87.53263		9,665,000,000,000.00	1,000,000,000	2,000,000,000	
Total TL20 SPOT								9,665,000,000,000.00	1,000,000,000	2,000,000,000	
Total For TL20								9,665,000,000,000.00	1,000,000,000	2,000,000,000	
TN17 On 14/11/2017 Spot Bond			7.91500	106.00612	7.91500	105.98376		0.00	0	21,568,200,000	
Total TN17 SPOT								0.00	0	21,568,200,000	
Total For TN17								0.00	0	21,568,200,000	
TN20 On 17/09/2020 Spot Bond			9.20000	110.16964	9.20000	110.14272		92,405,720,000.00	10,044,100	13,004,500,000	
Total TN20 SPOT								92,405,720,000.00	10,044,100	13,004,500,000	
Total For TN20								92,405,720,000.00	10,044,100	13,004,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	0.71278	100.00000	0.71055			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			9.41000	111.29725	9.41000	111.26944			0.00	0	4,880,000,000
Total TN23 SPOT									0.00	0	4,880,000,000
Total For TN23									0.00	0	4,880,000,000
TN25 On 19/08/2025 Spot Bond			9.64000	98.88309	9.64000	98.85738			0.00	0	17,000,000,000
Total TN25 SPOT									0.00	0	17,000,000,000
Total For TN25									0.00	0	17,000,000,000
TN27 On 14/11/2027 Spot Bond			9.62000	96.82020	9.62000	96.79548		1,222,164,242,000.00		127,044,100	3,721,044,100
Total TN27 SPOT								1,222,164,242,000.00		127,044,100	3,721,044,100
Total For TN27								1,222,164,242,000.00		127,044,100	3,721,044,100
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.67709			0.00	2,800,000,000	1,400,000,000
Total TNF16 SPOT									0.00	2,800,000,000	1,400,000,000
Total For TNF16									0.00	2,800,000,000	1,400,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.67261			0.00	2,800,000,000	3,511,354,400
Total TNF18 SPOT									0.00	2,800,000,000	3,511,354,400
Total For TNF18									0.00	2,800,000,000	3,511,354,400
TORQ1 On 15/08/2014 Spot Bond				100.00000	0.00000	99.92812			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	99.92367			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	99.92168			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	99.92139			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	99.91118			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	99.89026			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.85817				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.65934				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.67357				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.54961				0.00	0	20,000,000
Total TPDA04 SPOT										0.00	0	20,000,000
Total For TPDA04										0.00	0	20,000,000
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.58862				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.32176	10.00000	100.29491				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.31374	9.75000	100.28756				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.31470	100.00000	10.28809				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	101.26854				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	101.34999				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	101.39522				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	101.40426				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.65709				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	102.21454				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	11.52347	100.00000	11.47280				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				100.00000	0.00000	99.17674				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	98.49626				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	98.29332				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	97.29095				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	100.00000				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	96.58834				0.00	0	15,000,000,000
Total TSP158 SPOT										0.00	0	15,000,000,000
Total For TSP158										0.00	0	15,000,000,000
TSP159 On 21/08/2014 Spot Bond				104.00038	0.00000	99.83072				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP16C On 19/02/2015 Spot Bond				100.00000	0.00000	95.84547				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	96.15958				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	99.35020				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	95.96832				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	95.73523				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	98.87717				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	95.50495				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	94.80127				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	94.52339				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	97.40954				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	93.81850				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	93.67331				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond			100.00000	50.57297	100.00000	50.47702				0.00	0	10,700,000,000
Total TSP172 SPOT										0.00	0	10,700,000,000
Total For TSP172										0.00	0	10,700,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	14.42214	100.00000	14.38720				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	99.92964				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	72.72953	100.00000	72.45507				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	101.46345				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	101.28052				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.00000	0.00000	100.35832				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.00000	0.00000	100.34126				0.00	9,900,000,000	9,900,000,000
Total TWC059 SPOT										0.00	9,900,000,000	9,900,000,000
Total For TWC059										0.00	9,900,000,000	9,900,000,000
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.30812				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 26/08/2014 Spot Bond				100.00000	0.00000	100.30058				0.00	0	0
Total TWC061 SPOT										0.00	0	0
Total For TWC061										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	100.29147				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	100.23965				0.00	5,100,000,000	5,100,000,000
Total TWC063 SPOT										0.00	5,100,000,000	5,100,000,000
Total For TWC063										0.00	5,100,000,000	5,100,000,000
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	101.44085				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.34313				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	101.28685			0.00	0	0
Total TWCM11 SPOT									0.00	0	0
Total For TWCM11									0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	100.31256			0.00	0	0
Total TWCM12 SPOT									0.00	0	0
Total For TWCM12									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.25000	111.73867	9.25000	111.71121			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.47368			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.82982			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			9.41500	106.21564	9.41500	106.18908			0.00	0	0
Total UTR40 SPOT									0.00	0	0
Total For UTR40									0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	100.76686			0.00	0	0
Total VKC03 SPOT									0.00	0	0
Total For VKC03									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.73491			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.05591			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	100.05771			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	100.05786			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.80898			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.83185			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.03500	111.57303	7.03500	111.55207		593,050,500,000.00		84,300,000	10,384,300,000
Total WS04 SPOT								593,050,500,000.00		84,300,000	10,384,300,000
Total For WS04								593,050,500,000.00		84,300,000	10,384,300,000
WS05 On 01/08/2018 Spot Bond			1.30000	239.17131	1.30000	239.14879		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			6.96500	103.38494	6.96500	103.36572		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			7.57500	105.36655	7.57500	105.34527		0.00		0	4,100,000,000
Total WSP2 SPOT								0.00		0	4,100,000,000
Total For WSP2								0.00		0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.95500	105.93569	7.95500	105.91325		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			8.29000	105.05142	8.29000	105.02824		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			8.39000	104.94696	8.39000	104.92353		0.00		0	2,500,000,000
Total WSP5 SPOT								0.00		0	2,500,000,000
Total For WSP5								0.00		0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.59500	94.43068	6.59500	94.41403		0.00		0	0
Total Z014 SPOT								0.00		0	0
Total For Z014								0.00		0	0
Z020 On 19/10/2015 Spot Bond			6.52500	92.66887	6.52500	92.65261		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			5.93500	98.24280	5.93500	98.22711		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			6.59500	94.41403	6.59500	94.39738		0.00		0	0
Total Z071 SPOT								0.00		0	0
Total For Z071								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			7.34500	69.05466	7.34500	69.04113			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	43.85943	100.00000	43.77622			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	23.21535	100.00000	23.17130			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									0.00	0	0
Total for SPOT :									40,988,880,197,599,000.00	4,331,752,808,200	497,624,170,500
Total Futures									40 988 891 479 410 700.00	331,752,900,893	497,624,540,917
Total Options									8 520 728.14	4,722	52,089
Grand Total:									40,988,891,487,931,400.00	331,752,905,615	497,624,593,006