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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/08/2014 Bond Future			124.02370	124.02370	123.98311	123.98311			0.00	0	0
EL28 On 06/11/2014 Bond Future			124.41871	124.41871	124.37925	124.37925			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/08/2014 Bond Future	114.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Call			9,993.11000	9.99311	10,033,700		0.00	0	0
EL28 On 07/08/2014 Bond Future	113.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/08/2014 Bond Future	114.00	Call			9,983.11000	9.98311	10,023,700		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			9,973.11000	9.97311	10,013,700		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			2,369.25000	2.36925	2,408,710		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,389.25000	2.38925	2,428,710		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,379.25000	2.37925	2,418,710		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/08/2014	Bond Future			9.71736	83.95338	9.81525	83.24120			0.00	0	6,220
ES33	On	06/11/2014	Bond Future			9.81838	81.42854	9.91931	80.70683			0.00	0	0
ES33	On	05/02/2015	Bond Future			9.91973	82.69209	10.02410	81.95865			0.00	0	0
Total ES33 Future												0.00	0	6,220
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			2,294.51000	2.29451	3,006,690		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Call			2,363.54000	2.36354	3,075,720		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/08/2014	Bond Future	10.16	Call			2,432.47000	2.43247	3,144,650		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			2,566.44000	2.56644	3,288,150		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			2,633.89000	2.63389	3,355,600		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			2,701.24000	2.70124	3,422,950		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			0.00000	0.00000	565,010		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			168.43000	0.16843	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			0.00000	0.00000	634,970		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			98.47000	0.09847	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			0.00000	0.00000	494,960		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			238.48000	0.23848	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	07/08/2014	Bond Future			116.96028	116.96028	116.92255	116.92255			0.00	0	0
I2025	On	06/11/2014	Bond Future			118.72990	118.72990	118.69325	118.69325			0.00	0	0
Total I2025 Future												0.00	0	0
I2025	On	07/08/2014	Bond Future	108.99	Call			7,932.55000	7.93255	7,970,280		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			7,922.55000	7.92255	7,960,280		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			7,912.55000	7.91255	7,950,280		0.00	0	0
I2025	On	07/08/2014	Bond Future	109.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			1,703.25000	1.70325	1,739,900		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			1,693.25000	1.69325	1,729,900		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			1,683.25000	1.68325	1,719,900		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	0
I2038	On	07/08/2014			121.82021	121.82021	121.78008	121.78008			0.00	0	725
I2038	On	06/11/2014			123.66338	123.66338	123.62455	123.62455			0.00	0	0
Total I2038 Future											0.00	0	725
I2038	On	07/08/2014	105.99	Call			15,790.08000	15.79008	15,830,210		0.00	0	0
I2038	On	07/08/2014	105.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.00	Call			15,780.08000	15.78008	15,820,210		0.00	0	0
I2038	On	07/08/2014	106.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/08/2014	106.01	Call			15,770.08000	15.77008	15,810,210		0.00	0	0
I2038	On	07/08/2014	106.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	119.99	Call			3,634.55000	3.63455	3,673,380		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,624.55000	3.62455	3,663,380		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,614.55000	3.61455	3,653,380		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	725
I2046	On	07/08/2014			121.82861	121.82861	121.78864	121.78864			0.00	0	5,218
I2046	On	06/11/2014			122.32637	122.32637	122.28762	122.28762			0.00	0	0
Total I2046 Future											0.00	0	5,218
I2046	On	07/08/2014	104.43	Call			17,358.64000	17.35864	17,398,610		0.00	0	0
I2046	On	07/08/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.44	Call			17,348.64000	17.34864	17,388,610		0.00	0	0
I2046	On	07/08/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/08/2014	104.45	Call			17,338.64000	17.33864	17,378,610		0.00	0	0
I2046	On	07/08/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.43	Call			17,857.62000	17.85762	17,896,370		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			17,847.62000	17.84762	17,886,370		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			17,837.62000	17.83762	17,876,370		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,218
I2050	On	07/08/2014			127.21227	127.21227	127.17008	127.17008			0.00	0	2,720
I2050	On	06/11/2014			129.13681	129.13681	129.09568	129.09568			0.00	0	0
Total I2050 Future											0.00	0	2,720
I2050	On	07/08/2014	112.01	Call			15,160.08000	15.16008	15,202,270		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/08/2014	Bond Future	112.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/08/2014	Bond Future	111.99	Call			15,180.08000	15.18008	15,222,270		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			15,170.08000	15.17008	15,212,270		0.00	0	0
I2050	On	07/08/2014	Bond Future	112.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Call			3,105.68000	3.10568	3,146,810		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			3,095.68000	3.09568	3,136,810		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			3,085.68000	3.08568	3,126,810		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,720
R157	On	07/08/2014	Bond Future			6.74684	112.48447	6.86291	112.35779		1.00	0.00	0	6,048
R157	On	06/11/2014	Bond Future			6.96504	107.35995	7.11591	107.23300		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			7.29941	109.02624	7.51976	108.89650		1.00	0.00	0	0
Total R157 Future												0.00	0	6,048
R157	On	07/08/2014	Bond Future	6.75	Put			234.84000	0.23484	162,700	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Call			116.00000	0.11600	171,860	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.76	Put			228.31000	0.22831	157,490	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Call			107.48000	0.10748	160,720	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.74	Put			241.63000	0.24163	168,190	1.00	0.00	0	0
R157	On	07/08/2014	Bond Future	6.75	Call			111.61000	0.11161	166,150	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			40.89000	0.04089	58,710	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			815.37000	0.81537	706,240	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			41.94000	0.04194	60,120	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			807.92000	0.80792	699,150	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			39.85000	0.03985	57,320	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			822.84000	0.82284	713,360	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			110.91000	0.11091	85,330	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			834.37000	0.83437	938,760	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			109.67000	0.10967	84,320	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			825.26000	0.82526	929,190	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			112.17000	0.11217	86,360	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			829.81000	0.82981	933,970	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	6,048
R186	On	07/08/2014	Bond Future			8.34640	117.87963	8.46972	116.84112		9.70	5,893,981.50	50	48,317
R186	On	06/11/2014	Bond Future			8.42472	119.64846	8.55239	118.59602		10.29	0.00	0	103
R186	On	05/02/2015	Bond Future			8.50028	116.20932	8.63281	115.13974		10.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future												5,893,981.50	50	48,420
R186	On	07/08/2014	Bond Future	8.70	Call			2,800.48000	2.80048	3,537,910	9.81	0.00	0	0
R186	On	07/08/2014	Bond Future	8.70	Put			895.50000	0.89550	594,420	9.81	0.00	0	1,000
R186	On	07/08/2014	Bond Future	8.30	Call			1,051.59000	1.05159	1,472,020	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	8.30	Put			2,484.22000	2.48422	1,866,140	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Call			6,052.25000	6.05225	7,019,750	10.07	0.00	0	0
R186	On	07/08/2014	Bond Future	9.20	Put			159.86000	0.15986	88,850	10.07	0.00	0	2,100
R186	On	07/08/2014	Bond Future	8.43	Call			1,510.18000	1.51018	2,038,460	9.68	0.00	0	0
R186	On	07/08/2014	Bond Future	8.43	Put			1,843.26000	1.84326	1,333,030	9.68	0.00	0	105
R186	On	07/08/2014	Bond Future	8.31	Call			1,083.17000	1.08317	1,511,800	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	8.31	Put			2,430.70000	2.43070	1,820,820	9.63	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Call			4,130.68000	4.13068	4,997,440	9.93	0.00	0	0
R186	On	07/08/2014	Bond Future	8.92	Put			446.57000	0.44657	274,820	9.93	0.00	0	840
R186	On	07/08/2014	Bond Future	8.29	Call			1,020.64000	1.02064	1,432,890	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	8.29	Put			2,538.45000	2.53845	1,912,190	9.62	0.00	0	0
R186	On	07/08/2014	Bond Future	7.60	Call			56.52000	0.05652	100,780	9.36	0.00	0	210
R186	On	07/08/2014	Bond Future	7.60	Put			7,665.89000	7.66589	6,671,640	9.36	0.00	0	0
R186	On	07/08/2014	Bond Future	8.00	Call			374.09000	0.37409	576,030	9.51	0.00	0	105
R186	On	07/08/2014	Bond Future	8.00	Put			4,400.12000	4.40012	3,563,550	9.51	0.00	0	0
R186	On	07/08/2014	Bond Future	8.25	Call			903.30000	0.90330	1,283,260	9.61	0.00	0	1,200
R186	On	07/08/2014	Bond Future	8.25	Put			2,762.70000	2.76270	2,104,150	9.61	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Put			1,204.08000	1.20408	954,750	10.60	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.14	Call			1,613.28000	1.61328	1,984,430	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			5,061.56000	5.06156	4,380,270	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,641.29000	1.64129	2,016,840	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			5,004.26000	5.00426	4,327,370	10.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Call			1,669.61000	1.66961	2,049,580	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4,947.36000	4.94736	4,274,890	10.17	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			6,111.36000	6.11136	6,914,470	10.60	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,602.41000	5.60241	6,289,700	11.04	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			2,710.28000	2.71028	2,327,990	11.04	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,423.55000	4.42355	5,027,220	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			3,568.56000	3.56856	3,102,650	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			4,466.11000	4.46611	5,073,120	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			3,531.81000	3.53181	3,069,240	10.92	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,509.25000	4.50925	5,119,590	10.93	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			3,495.71000	3.49571	3,036,470	10.93	0.00	0	0
Total R186 Option												0.00	0	17,170
Total For R186												5,893,981.50	50	65,590
R197	On	07/08/2014	Bond Future			286.18540	286.18540	286.09434	286.09434			0.00	0	905

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/11/2014	Bond Future			290.51489	290.51489	290.42653	290.42653			0.00	0	0
Total R197 Future												0.00	0	905
R197	On	07/08/2014	Bond Future	270.01	Call			16,084.34000	16.08434	16,175,400		0.00	0	0
R197	On	07/08/2014	Bond Future	270.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Call			16,104.34000	16.10434	16,195,400		0.00	0	0
R197	On	07/08/2014	Bond Future	269.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Call			16,094.34000	16.09434	16,185,400		0.00	0	0
R197	On	07/08/2014	Bond Future	270.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			5,416.53000	5.41653	5,504,890		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			5,436.53000	5.43653	5,524,890		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			5,426.53000	5.42653	5,514,890		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	905
R201	On	07/08/2014	Bond Future			5.93668	102.19748	6.08157	102.14548		1.00	0.00	0	0
Total R201 Future												0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Put			328.68000	0.32868	288,620	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Call			49.47000	0.04947	61,100	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.29	Put			334.25000	0.33425	293,880	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Call			50.29000	0.05029	62,070	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.30	Put			331.46000	0.33146	291,240	1.00	0.00	0	0
R201	On	07/08/2014	Bond Future	5.31	Call			51.11000	0.05111	63,050	1.00	0.00	0	0
Total R201 Option												0.00	0	0
Total For R201												0.00	0	0
R202	On	07/08/2014	Bond Future			229.32008	229.32008	229.24558	229.24558		10.28	0.00	0	44,627
R202	On	06/11/2014	Bond Future			232.78915	232.78915	232.71716	232.71716			0.00	0	0
Total R202 Future												0.00	0	44,627
R202	On	07/08/2014	Bond Future	208.01	Call			21,254.73000	21.25473	21,327,180	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.01	Put			19.15000	0.01915	17,100	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Call			21,274.58000	21.27458	21,347,050	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	207.99	Put			19.00000	0.01900	16,970	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Call			21,264.65000	21.26465	21,337,120	10.65	0.00	0	0
R202	On	07/08/2014	Bond Future	208.00	Put			19.07000	0.01907	17,040	10.65	0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			5,707.16000	5.70716	5,779,150		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,727.16000	5.72716	5,799,150		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,717.16000	5.71716	5,789,150		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	44,627
R2023	On	07/08/2014	Bond Future			8.18685	100.81833	8.30046	100.14392		7.95	0.00	0	12,508
R2023	On	06/11/2014	Bond Future			8.27565	98.41095	8.39387	97.72785		8.65	0.00	0	0
R2023	On	05/02/2015	Bond Future			8.36392	99.93775	8.48751	99.24336		8.77	0.00	0	0
Total R2023 Future												0.00	0	12,508
R2023	On	07/08/2014	Bond Future	8.49	Call			1,823.86000	1.82386	2,280,330	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.49	Put			711.92000	0.71192	493,980	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Call			1,862.02000	1.86202	2,323,180	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.50	Put			691.87000	0.69187	478,620	8.07	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Call			1,900.58000	1.90058	2,366,360	8.08	0.00	0	0
R2023	On	07/08/2014	Bond Future	8.51	Put			672.26000	0.67226	463,630	8.08	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,767.26000	2.76726	3,189,200	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			1,534.16000	1.53416	1,273,000	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Call			2,699.89000	2.69989	3,116,220	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			1,580.05000	1.58005	1,313,280	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,733.47000	2.73347	3,152,610	8.69	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			1,556.98000	1.55698	1,293,020	8.69	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			2,134.58000	2.13458	1,859,660	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,565.96000	3.56596	3,987,520	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2,112.06000	2.11206	1,839,230	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,598.46000	3.59846	4,022,110	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2,089.73000	2.08973	1,818,990	8.87	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,533.61000	3.53361	3,953,080	8.87	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,508
R203	On	07/08/2014	Bond Future			7.33444	105.84421	7.43055	105.57880		3.03	0.00	0	24,601
R203	On	06/11/2014	Bond Future			7.46150	103.26931	7.56661	103.00145		3.13	0.00	0	200
R203	On	05/02/2015	Bond Future			7.59694	104.87167	7.71391	104.59890		3.09	0.00	0	0
Total R203 Future												0.00	0	24,801
R203	On	07/08/2014	Bond Future	6.84	Call			40.65000	0.04065	64,240	2.94	0.00	0	46
R203	On	07/08/2014	Bond Future	6.84	Put			1,685.02000	1.68502	1,443,200	2.94	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Call			300.46000	0.30046	406,260	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.29	Put			688.88000	0.68888	529,270	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Call			310.94000	0.31094	419,170	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.30	Put			671.66000	0.67166	514,480	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Call			321.66000	0.32166	432,340	3.01	0.00	0	0
R203	On	07/08/2014	Bond Future	7.31	Put			654.70000	0.65470	499,970	3.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/11/2014	Bond Future	6.86	Call			188.49000	0.18849	239,680	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			2,006.26000	2.00626	1,789,590	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			252.53000	0.25253	316,270	3.06	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			1,758.76000	1.75876	1,554,640	3.06	0.00	0	0
R203	On	06/11/2014	Bond Future	6.84	Call			179.23000	0.17923	228,480	3.04	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			2,049.04000	2.04904	1,830,430	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			183.82000	0.18382	234,030	3.04	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			2,027.61000	2.02761	1,809,960	3.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			1,928.18000	1.92818	2,125,350	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			483.69000	0.48369	408,090	3.18	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			1,944.86000	1.94486	2,142,790	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			477.51000	0.47751	402,670	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			1,961.61000	1.96161	2,160,290	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			471.41000	0.47141	397,320	3.19	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			997.32000	0.99732	1,136,250	3.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			1,053.00000	1.05300	919,160	3.08	0.00	0	0
Total R203 Option												0.00	0	160
Total For R203												0.00	0	24,961
R2030	On	07/08/2014	Bond Future			8.88496	92.89141	8.99292	92.04652			0.00	0	4,308
R2030	On	06/11/2014	Bond Future			8.96509	94.28598	9.07632	93.42983			0.00	0	0
R2030	On	05/02/2015	Bond Future			9.04415	91.74192	9.15913	90.87180			0.00	0	0
Total R2030 Future												0.00	0	4,308
R2030	On	07/08/2014	Bond Future	8.99	Call			0.00000	0.00000	822,190		0.00	0	0
R2030	On	07/08/2014	Bond Future	8.99	Put			22.70000	0.02270	0,000		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.00	Call			55.02000	0.05502	899,910		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			132.65000	0.13265	977,540		0.00	0	0
R2030	On	07/08/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			663.42000	0.66342	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			0.00000	0.00000	269,940		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			586.21000	0.58621	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			0.00000	0.00000	347,060		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			509.09000	0.50909	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Call			0.00000	0.00000	192,730		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			604.90000	0.60490	1,475,020		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			679.30000	0.67930	1,549,420		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			753.61000	0.75361	1,623,730		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	4,308
R2037 On 07/08/2014 Bond Future			9.08705	94.68844	9.18976	93.76265				0.00	0	10,102
R2037 On 06/11/2014 Bond Future			9.16280	96.11009	9.26844	95.17179				0.00	0	0
R2037 On 05/02/2015 Bond Future			9.23748	93.34392	9.34645	92.39038				0.00	0	0
Total R2037 Future										0.00	0	10,102
R2037 On 07/08/2014 Bond Future	9.04	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.04	Put			1,354.80000	1.35480	429,010			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.05	Put			1,263.36000	1.26336	337,570			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Call			0.00000	0.00000	0,000			0.00	0	0
R2037 On 07/08/2014 Bond Future	9.06	Put			1,172.06000	1.17206	246,270			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			3,598.26000	3.59826	4,536,560			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			3,680.87000	3.68087	4,619,170			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			3,763.36000	3.76336	4,701,660			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			1,317.34000	1.31734	2,270,880			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			1,402.08000	1.40208	2,355,620			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			1,232.47000	1.23247	2,186,010			0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000			0.00	0	0
Total R2037 Option										0.00	0	0
Total For R2037										0.00	0	10,102
R204 On 07/08/2014 Bond Future			7.58491	102.63775	7.68479	102.27016		4.45	205,275,500.00		2,000	14,498
R204 On 06/11/2014 Bond Future			7.69277	104.17785	7.79945	103.80627		4.43	0.00		0	200
R204 On 05/02/2015 Bond Future			7.80053	101.75946	7.91560	101.38134		4.59	0.00		0	0
Total R204 Future									205,275,500.00		2,000	14,698
R204 On 07/08/2014 Bond Future	7.44	Call			308.98000	0.30898	426,280	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.44	Put			1,212.80000	1.21280	962,510	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Call			320.19000	0.32019	440,450	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.45	Put			1,186.90000	1.18690	939,570	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Call			331.69000	0.33169	454,940	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.46	Put			1,161.30000	1.16130	916,960	4.39		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Call			860.69000	0.86069	1,084,950	4.46		0.00	0	0
R204 On 07/08/2014 Bond Future	7.78	Put			511.80000	0.51180	368,470	4.46		0.00	0	530
R204 On 06/11/2014 Bond Future	7.99	Call			1,508.68000	1.50868	1,735,440	4.48		0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			849.12000	0.84912	704,300	4.48		0.00	0	1,270

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future	6.99	Call			224.69000	0.22469	286,580	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			3,086.52000	3.08652	2,776,830	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			230.47000	0.23047	293,590	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			3,056.35000	3.05635	2,747,890	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			236.37000	0.23637	300,720	4.29	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			3,026.30000	3.02630	2,719,070	4.29	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,098.59000	2.09859	2,337,810	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			1,009.59000	1.00959	870,690	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			2,118.90000	2.11890	2,359,340	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			997.56000	0.99756	859,880	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,078.38000	2.07838	2,316,380	4.65	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1,021.73000	1.02173	881,610	4.65	0.00	0	0
Total R204 Option												0.00	0	1,800
Total For R204												205,275,500.00	2,000	16,498
R2048	On	07/08/2014	Bond Future			9.19360	99.32544	9.29111	98.36665			0.00	0	14,129
R2048	On	06/11/2014	Bond Future			9.26916	96.38975	9.36948	95.41806			0.00	0	0
R2048	On	05/02/2015	Bond Future			9.34393	97.88536	9.44744	96.89782			0.00	0	0
Total R2048 Future												0.00	0	14,129
R2048	On	07/08/2014	Bond Future	9.66	Call			3,475.75000	3.47575	4,434,540		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.64	Call			3,293.23000	3.29323	4,252,020		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			3,384.57000	3.38457	4,343,360		0.00	0	0
R2048	On	07/08/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			3,348.85000	3.34885	4,320,540		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			3,438.66000	3.43866	4,410,350		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			3,258.88000	3.25888	4,230,570		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			494.37000	0.49437	1,481,910		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			587.89000	0.58789	1,575,430		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			400.67000	0.40067	1,388,210		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	14,129
R207	On	07/08/2014	Bond Future			7.83728	97.98773	7.94693	97.51944		5.76	215,573,006.00	2,200	32,970
R207	On	06/11/2014	Bond Future			7.93682	99.45847	8.05255	98.98461		5.81	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/02/2015	Bond Future			8.03710	97.36036	8.16017	96.87845		6.01	0.00	0	0
R207	On	07/05/2015	Bond Future			8.11039	99.03258	8.25000	8.25000		6.00	0.00	0	0
Total R207 Future												215,573,006.00	2,200	33,070
R207	On	07/08/2014	Bond Future	7.69	Call			387.11000	0.38711	539,110	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.69	Put			1,488.75000	1.48875	1,172,460	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Call			400.17000	0.40017	555,720	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.70	Put			1,458.65000	1.45865	1,145,910	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Call			413.54000	0.41354	572,680	5.69	0.00	0	0
R207	On	07/08/2014	Bond Future	7.71	Put			1,428.88000	1.42888	1,119,730	5.69	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Call			395.34000	0.39534	498,330	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			3,358.33000	3.35833	2,987,460	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			404.05000	0.40405	508,740	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			3,324.70000	3.32470	2,955,530	5.65	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			412.90000	0.41290	519,300	5.66	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			3,291.23000	3.29123	2,923,770	5.66	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			2,570.87000	2.57087	2,873,790	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1,293.66000	1.29366	1,114,670	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			2,594.79000	2.59479	2,899,190	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1,279.18000	1.27918	1,101,670	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			2,618.82000	2.61882	2,924,690	6.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1,264.83000	1.26483	1,088,790	6.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			0.00000	0.00000	2,511,990	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			0.00000	0.00000	1,952,450	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			0.00000	0.00000	1,550,130	5.88	102,308.58	66	66
R207	On	07/05/2015	Bond Future	7.73	Put			0.00000	0.00000	2,990,740	5.88	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			0.00000	0.00000	2,470,910	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			0.00000	0.00000	1,985,940	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			0.00000	0.00000	2,491,220	6.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			0.00000	0.00000	1,968,960	6.00	0.00	0	0
Total R207 Option												102,308.58	66	66
Total For R207												215,675,314.58	2,266	33,136
R208	On	07/08/2014	Bond Future			8.00182	96.11036	8.11592	95.55646		6.69	0.00	0	16,437
R208	On	06/11/2014	Bond Future			8.09671	94.15459	8.21624	93.59372		7.13	0.00	0	100
R208	On	05/02/2015	Bond Future			8.19012	95.61554	8.31598	95.04528		7.09	0.00	0	0
Total R208 Future												0.00	0	16,537
R208	On	07/08/2014	Bond Future	8.28	Put			598.85000	0.59885	412,520	6.70	0.00	0	630
R208	On	07/08/2014	Bond Future	7.79	Put			1,939.23000	1.93923	1,538,540	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Call			358.75000	0.35875	515,910	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.80	Put			1,902.32000	1.90232	1,505,580	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	7.81	Call			371.53000	0.37153	532,680	6.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/08/2014	Bond Future	7.81	Put			1,865.77000	1.86577	1,473,020	6.57	0.00	0	0
R208	On	07/08/2014	Bond Future	8.28	Call			1,388.36000	1.38836	1,755,930	6.70	0.00	0	0
R208	On	07/08/2014	Bond Future	7.79	Call			346.29000	0.34629	499,500	6.57	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			408.43000	0.40843	520,730	6.92	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			4,125.79000	4.12579	3,677,220	6.92	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			417.67000	0.41767	531,870	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			4,086.00000	4.08600	3,639,330	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			427.05000	0.42705	543,180	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			4,046.37000	4.04637	3,601,630	6.93	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			2,401.01000	2.40101	2,764,220	7.21	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			1,085.93000	1.08593	888,270	7.21	0.00	0	1,520
R208	On	05/02/2015	Bond Future	8.50	Put			1,769.82000	1.76982	1,532,830	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,621.42000	2.62142	2,956,520	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1,750.67000	1.75067	1,515,510	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,570.58000	2.57058	2,902,030	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1,789.12000	1.78912	1,550,310	7.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,595.94000	2.59594	2,929,210	7.17	0.00	0	0
Total R208 Option												0.00	0	2,150
Total For R208												0.00	0	18,687
R209	On	07/08/2014	Bond Future			9.01261	76.17413	9.11000	75.44970		14.28	0.00	0	25,573
R209	On	06/11/2014	Bond Future			9.08503	74.17090	9.18508	73.43670		15.97	0.00	0	100
R209	On	05/02/2015	Bond Future			9.15518	75.32186	9.25819	74.57576		16.40	0.00	0	0
Total R209 Future												0.00	0	25,673
R209	On	07/08/2014	Bond Future	9.04	Call			1,338.61000	1.33861	1,681,000	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.04	Put			1,858.18000	1.85818	1,476,140	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Call			1,372.08000	1.37208	1,719,900	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.05	Put			1,817.07000	1.81707	1,440,460	14.18	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Call			1,406.05000	1.40605	1,759,290	14.19	0.00	0	0
R209	On	07/08/2014	Bond Future	9.06	Put			1,776.58000	1.77658	1,405,390	14.19	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			6,484.32000	6.48432	7,070,880	16.44	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			908.82000	0.90882	761,180	16.44	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,437.38000	2.43738	2,783,440	15.87	0.00	0	2,050
R209	On	06/11/2014	Bond Future	10.05	Call			6,735.25000	6.73525	7,330,850	16.47	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			839.79000	0.83979	701,190	16.47	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			4,493.55000	4.49355	4,988,150	16.17	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			3,688.26000	3.68826	3,282,240	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			2,277.24000	2.27724	2,608,400	15.84	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			3,644.50000	3.64450	3,241,460	15.84	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,024.45000	1.02445	1,213,480	15.58	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			6,290.20000	6.29020	5,745,030	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.75	Call			1,571.58000	1.57158	1,829,160	15.71	0.00	0	2,200
R209	On	06/11/2014	Bond Future	9.05	Put			3,431.36000	3.43136	3,043,220	15.87	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,138.71000	3.13871	3,543,570	15.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			2,668.38000	2.66838	2,339,040	15.97	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			4,849.71000	4.84971	4,373,090	15.71	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,123.38000	2.12338	2,439,650	15.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			3,866.84000	3.86684	3,448,910	15.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			1,704.27000	1.70427	1,464,670	16.17	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			6,235.79000	6.23579	6,812,890	16.41	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			982.69000	0.98269	825,590	16.41	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.01	Call			2,308.73000	2.30873	2,642,870	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			3,601.10000	3.60110	3,201,040	15.85	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			4,144.95000	4.14495	4,618,990	16.12	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			1,907.03000	1.90703	1,646,870	16.12	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			2,246.00000	2.24600	2,574,180	15.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,824.13000	3.82413	4,215,540	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			3,955.02000	3.95502	3,600,330	16.39	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,859.40000	3.85940	4,253,000	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			3,918.29000	3.91829	3,565,790	16.40	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,895.06000	3.89506	4,290,850	16.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			3,882.06000	3.88206	3,531,750	16.41	0.00	0	0
Total R209 Option												0.00	0	27,787
Total For R209												0.00	0	53,460
R210	On	07/08/2014	Bond Future			172.16928	172.16928	172.11354	172.11354			0.00	0	618
R210	On	06/11/2014	Bond Future			172.73435	172.73435	172.68055	172.68055			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/08/2014	Bond Future	158.99	Call			13,123.54000	13.12354	13,179,280		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			13,113.54000	13.11354	13,169,280		0.00	0	0
R210	On	07/08/2014	Bond Future	159.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Call			13,103.54000	13.10354	13,159,280		0.00	0	0
R210	On	07/08/2014	Bond Future	159.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,670.55000	3.67055	3,724,350		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,690.55000	3.69055	3,744,350		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			3,680.55000	3.68055	3,734,350		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/08/2014	Bond Future			130.82755	130.82755	130.78855	130.78855			0.00	0	390
R211	On	06/11/2014	Bond Future			132.80702	132.80702	132.76937	132.76937			0.00	0	0
Total R211 Future												0.00	0	390
R211	On	07/08/2014	Bond Future	128.01	Call			2,778.55000	2.77855	2,817,550		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			2,798.55000	2.79855	2,837,550		0.00	0	0
R211	On	07/08/2014	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Call			2,788.55000	2.78855	2,827,550		0.00	0	0
R211	On	07/08/2014	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,759.37000	2.75937	2,797,020		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,779.37000	2.77937	2,817,020		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			2,769.37000	2.76937	2,807,020		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	390
R212	On	07/08/2014	Bond Future			134.90441	134.90441	134.86067	134.86067			33,726,102.50	250	21,547
R212	On	06/11/2014	Bond Future			136.94557	136.94557	136.90314	136.90314			0.00	0	0
Total R212 Future												33,726,102.50	250	21,547
R212	On	07/08/2014	Bond Future	129.01	Call			5,850.67000	5.85067	5,894,410		0.00	0	0
R212	On	07/08/2014	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Call			5,870.67000	5.87067	5,914,410		0.00	0	0
R212	On	07/08/2014	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Call			5,860.67000	5.86067	5,904,410		0.00	0	0
R212	On	07/08/2014	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			1,913.14000	1.91314	1,955,570		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			1,903.14000	1.90314	1,945,570		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			1,893.14000	1.89314	1,935,570		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												33,726,102.50	250	21,547
R213	On	07/08/2014	Bond Future			8.88558	86.94375	8.99840	86.09689		12.48	0.00	0	24,257
R213	On	06/11/2014	Bond Future			8.96437	84.70750	9.08050	83.84926		13.93	0.00	0	0
R213	On	05/02/2015	Bond Future			9.04226	86.02176	9.16216	85.14952		14.27	0.00	0	0
Total R213 Future												0.00	0	24,257
R213	On	07/08/2014	Bond Future	8.84	Call			1,061.99000	1.06199	1,412,430	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/08/2014	Bond Future	8.84	Put			2,254.53000	2.25453	1,758,110	12.40	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Call			1,091.27000	1.09127	1,448,030	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.85	Put			2,207.80000	2.20780	1,717,700	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Call			1,121.07000	1.12107	1,484,170	12.41	0.00	0	0
R213	On	07/08/2014	Bond Future	8.86	Put			2,161.68000	2.16168	1,677,920	12.41	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			2,101.41000	2.10141	2,471,360	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3,893.14000	3.89314	3,404,850	13.85	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			2,131.79000	2.13179	2,505,240	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3,847.91000	3.84791	3,363,120	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			2,162.45000	2.16245	2,539,390	13.86	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			3,803.05000	3.80305	3,321,750	13.86	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,209.45000	4.20945	4,697,730	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			3,507.46000	3.50746	3,123,500	14.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			4,134.62000	4.13462	4,617,800	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			3,575.42000	3.57542	3,186,360	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,171.82000	4.17182	4,657,550	14.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			3,541.18000	3.54118	3,154,670	14.27	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,257
R214	On	07/08/2014	Bond Future			9.10701	76.97170	9.20440	76.21997		14.80	0.00	0	6,154
R214	On	06/11/2014	Bond Future			9.17965	74.83881	9.27973	74.07680		16.58	0.00	0	0
R214	On	05/02/2015	Bond Future			9.25134	75.99993	9.35444	75.22560		16.98	0.00	0	0
Total R214 Future												0.00	0	6,154
R214	On	07/08/2014	Bond Future	9.54	Call			3,201.37000	3.20137	3,761,830	15.04	0.00	0	0
R214	On	07/08/2014	Bond Future	9.54	Put			706.27000	0.70627	515,000	15.04	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Call			3,253.95000	3.25395	3,818,550	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.55	Put			686.70000	0.68670	499,570	15.05	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Call			3,306.84000	3.30684	3,875,540	15.06	0.00	0	0
R214	On	07/08/2014	Bond Future	9.56	Put			667.57000	0.66757	484,540	15.06	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			4,626.11000	4.62611	5,134,080	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			1,899.22000	1.89922	1,639,980	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			4,580.98000	4.58098	5,086,360	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			1,873.27000	1.87327	1,616,640	16.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			1,847.62000	1.84762	1,593,580	16.86	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			5,274.35000	5.27435	5,817,020	16.95	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			1,517.57000	1.51757	1,298,230	16.95	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			2,757.51000	2.75751	3,134,340	16.55	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			3,363.50000	3.36350	2,978,320	16.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			4,536.04000	4.53604	5,038,810	16.85	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			4,588.28000	4.58828	5,031,670	16.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 05/02/2015 Bond Future	9.50	Put			3,518.12000	3.51812	3,187,180	16.98	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			4,627.42000	4.62742	5,072,990	16.99	0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			3,484.71000	3.48471	3,155,950	16.99	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			4,549.53000	4.54953	4,990,730	16.97	0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			3,552.04000	3.55204	3,218,910	16.97	0.00	0	0
Total R214 Option									0.00	0	5,000
Total For R214									0.00	0	11,154
Total for Bond									460,570,898.58	4,566	377,808
IR CAN On 07/08/2014 Can-Do Interest Rate			143.25618	143.25618	143.21301	143.21301			0.00	0	635
Total IR CANDO ICAA Future									0.00	0	635
Total For IR CANDO ICAA									0.00	0	635
Total for Can-Do Interest Rate									0.00	0	635
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R157 Future										0.00	0	0
Total For R157										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/08/2014 GOVI			452.41500	452.41500	449.64300	449.64300			9,048,300.00	2	521
GOVI On 06/11/2014 GOVI			459.20300	459.20300	456.39700	456.39700			0.00	0	28
GOVI On 05/02/2015 GOVI			466.32500	466.32500	463.47200	463.47200			0.00	0	0
Total GOVI Future									9,048,300.00	2	549
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			103,470.00000	10.34700	75,750,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/08/2014 GOVI	460.00	Put			103,570.00000	10.35700	75,850,000		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			103,670.00000	10.36700	75,950,000		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			73,970.00000	7.39700	102,030,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			73,870.00000	7.38700	101,930,000		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			74,070.00000	7.40700	102,130,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			34,620.00000	3.46200	63,150,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			34,820.00000	3.48200	63,350,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			34,720.00000	3.47200	63,250,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									9,048,300.00	2	549
Total for GOVI									9,048,300.00	2	549
AL12 On 07/08/2014 Index Future			495.43400	495.43400	490.83400	490.83400			0.00	0	0
AL12 On 06/11/2014 Index Future			502.86800	502.86800	498.20700	498.20700			0.00	0	0
AL12 On 05/02/2015 Index Future			510.66700	510.66700	505.93000	505.93000			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 07/08/2014 Index Future			424.55900	424.55900	422.81500	422.81500			0.00	0	0
AL37 On 06/11/2014 Index Future			430.93000	430.93000	429.16600	429.16600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/08/2014 Index Future			499.36100	499.36100	495.88100	495.88100			0.00	0	1
AL7T On 06/11/2014 Index Future			506.85400	506.85400	503.32900	503.32900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 07/08/2014 Index Future			453.51700	453.51700	450.60600	450.60600			0.00	0	646
ALBI On 06/11/2014 Index Future			460.32200	460.32200	457.37400	457.37400			0.00	0	0
ALBI On 05/02/2015 Index Future			467.46100	467.46100	464.46400	464.46400			0.00	0	0
Total ALBI Future									0.00	0	646
Total For ALBI									0.00	0	646
IGOV On 07/08/2014 Index Future			216.34400	216.34400	216.27400	216.27400			0.00	0	1,267
IGOV On 06/11/2014 Index Future			219.61700	219.61700	219.54900	219.54900			0.00	0	87
IGOV On 05/02/2015 Index Future			223.04900	223.04900	222.97900	222.97900			0.00	0	0
Total IGOV Future									0.00	0	1,354
Total For IGOV									0.00	0	1,354
ILBI On 07/08/2014 Index Future			587.12400	587.12400	586.94000	586.94000			0.00	0	210
ILBI On 06/11/2014 Index Future			596.00400	596.00400	595.81900	595.81900			0.00	0	0
Total ILBI Future									0.00	0	210
Total For ILBI									0.00	0	210
Total for Index									0.00	0	2,211
JIBAR F On 16/07/2014 Jibar Future			5.80000	94.20000	5.86000	94.14000			0.00	0	545
JIBAR F On 20/08/2014 Jibar Future			6.08000	93.92000	6.04000	93.96000			0.00	0	0
JIBAR F On 17/09/2014 Jibar Future			6.15000	93.85000	6.10000	93.90000			0.00	32,000	33,000
JIBAR F On 15/10/2014 Jibar Future			6.29000	93.71000	6.26000	93.74000			0.00	0	0
JIBAR F On 19/11/2014 Jibar Future			6.36000	93.64000	6.42000	93.58000			0.00	0	0
JIBAR F On 17/12/2014 Jibar Future			6.47000	93.53000	6.50000	93.50000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.74000	93.26000	6.79000	93.21000			0.00	0	2,850
JIBAR F On 17/06/2015 Jibar Future			7.03000	92.97000	7.10000	92.90000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			7.18000	92.82000	7.25000	92.75000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.34000	92.66000	7.42000	92.58000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.48000	92.52000	7.56000	92.44000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.62000	92.38000	7.70000	7.70000			0.00	0	0
Total Jibar Future									0.00	32,000	41,395
Total For JIBAR FUTURE									0.00	32,000	41,395
Total for Jibar									0.00	32,000	41,395
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									469,619,198.58	36,568	422,598

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	99.88674			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			7.28000	103.23925	7.28000	103.21920		7,280,000,000,000.00	1,000,000,000	500,000,000	
Total AA03 SPOT								7,280,000,000,000.00	1,000,000,000	500,000,000	
Total For AA03								7,280,000,000,000.00	1,000,000,000	500,000,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00005			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.80500	104.11510	8.80500	104.09073			0.00	0	4,203,000,000
Total AA05 SPOT									0.00	0	4,203,000,000
Total For AA05									0.00	0	4,203,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.36727			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			9.52500	101.61656	9.52500	101.59073			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.61568			0.00	10,000,000	5,000,000
Total AB010 SPOT									0.00	10,000,000	5,000,000
Total For AB010									0.00	10,000,000	5,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.71224			0.00	0	160,000,000
Total AB011 SPOT									0.00	0	160,000,000
Total For AB011									0.00	0	160,000,000
AB013 On 21/11/2018 Spot Bond			9.67000	95.91044	9.67000	95.88583		967,000,000,000.00	100,000,000	100,000,000	
Total AB013 SPOT								967,000,000,000.00	100,000,000	100,000,000	
Total For AB013								967,000,000,000.00	100,000,000	100,000,000	
AB06 On 27/03/2015 Spot Bond			7.38000	102.46223	7.38000	102.44205			0.00	0	160,000,000
Total AB06 SPOT									0.00	0	160,000,000
Total For AB06									0.00	0	160,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.05800			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			8.95000	104.72037	8.95000	104.69545			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									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
ABCPI2 On 20/09/2014 Spot Bond			1.28000	137.35708	1.28000	137.29313			537,600,000,000.00	420,000,000	210,000,000
Total ABCPI2 SPOT									537,600,000,000.00	420,000,000	210,000,000
Total For ABCPI2									537,600,000,000.00	420,000,000	210,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.23000	127.98760	2.23000	269.49413			223,000,000,000.00	100,000,000	50,000,000
Total ABCPI3 SPOT									223,000,000,000.00	100,000,000	50,000,000
Total For ABCPI3									223,000,000,000.00	100,000,000	50,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.58201			0.00	6,172,500	2,057,500
Total ABFN04 SPOT									0.00	6,172,500	2,057,500
Total For ABFN04									0.00	6,172,500	2,057,500
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.52685			0.00	180,000,000	120,000,000
Total ABFN06 SPOT									0.00	180,000,000	120,000,000
Total For ABFN06									0.00	180,000,000	120,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.11838			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.12327			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.12639			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.45064			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.55042			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.39849			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABL10A On 15/03/2015 Spot Bond			8.04000	105.52035	8.04000	105.49775			0.00	0	370,000,000
Total ABL10A SPOT									0.00	0	370,000,000
Total For ABL10A									0.00	0	370,000,000
ABL10B On 15/03/2015 Spot Bond				100.00000	0.00000	100.59491			0.00	0	0
Total ABL10B SPOT									0.00	0	0
Total For ABL10B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A On 29/09/2014 Spot Bond			7.74500	102.63745	7.74500	102.61612			0.00	0	0
Total ABL11A SPOT									0.00	0	0
Total For ABL11A									0.00	0	0
ABL11E On 29/09/2014 Spot Bond				100.00000	0.00000	100.07941			0.00	0	0
Total ABL11B SPOT									0.00	0	0
Total For ABL11B									0.00	0	0
ABL12E On 08/03/2015 Spot Bond				100.00000	0.00000	100.58878			0.00	0	0
Total ABL12B SPOT									0.00	0	0
Total For ABL12B									0.00	0	0
ABL13 On 11/10/2016 Spot Bond				100.00000	0.00000	101.65365			0.00	0	0
Total ABL13 SPOT									0.00	0	0
Total For ABL13									0.00	0	0
ABL14 On 09/10/2015 Spot Bond				100.00000	0.00000	101.47139			0.00	0	0
Total ABL14 SPOT									0.00	0	0
Total For ABL14									0.00	0	0
ABL15 On 09/10/2017 Spot Bond				100.00000	0.00000	101.72395			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	99.95951			0.00	0	0
Total ABL16 SPOT									0.00	0	0
Total For ABL16									0.00	0	0
ABL17 On 21/06/2016 Spot Bond				100.00000	0.00000	100.00014			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	100.42693			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	99.94867			0.00	0	0
Total ABL19 SPOT									0.00	0	0
Total For ABL19									0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			2.93000	129.63515	2.93000	129.56910			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.03000	117.79962	4.03000	117.73606			0.00	0	0
Total ABLI04 SPOT									0.00	0	0
Total For ABLI04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI05 On 18/02/2018 Spot Bond			4.78000	104.24387	4.78000	104.18538			0.00	0	100,000,000
Total ABLI05 SPOT									0.00	0	100,000,000
Total For ABLI05									0.00	0	100,000,000
ABLI06 On 19/07/2020 Spot Bond			5.95000	107.03799	5.95000	106.97457			0.00	0	2,200,000,000
Total ABLI06 SPOT									0.00	0	2,200,000,000
Total For ABLI06									0.00	0	2,200,000,000
ABLS2J On 13/07/2016 Spot Bond			11.35000	114.32955	11.35000	114.29469			0.00	0	0
Total ABLS2A SPOT									0.00	0	0
Total For ABLS2A									0.00	0	0
ABLS2I On 13/07/2016 Spot Bond				100.00000	0.00000	102.30907			0.00	0	0
Total ABLS2B SPOT									0.00	0	0
Total For ABLS2B									0.00	0	0
ABLS3 On 31/03/2018 Spot Bond				100.00000	0.00000	99.82005			0.00	0	0
Total ABLS3 SPOT									0.00	0	0
Total For ABLS3									0.00	0	0
ABLS4 On 29/03/2019 Spot Bond				100.00000	0.00000	99.81173			0.00	0	0
Total ABLS4 SPOT									0.00	0	0
Total For ABLS4									0.00	0	0
ABLS5 On 29/06/2019 Spot Bond				100.00000	0.00000	99.80266			0.00	0	50,000,000
Total ABLS5 SPOT									0.00	0	50,000,000
Total For ABLS5									0.00	0	50,000,000
ABLSI1 On 29/06/2019 Spot Bond			4.53000	111.85900	4.53000	111.79708			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	55.83963	100.00000	55.70435			0.00	0	0
Total ABN03U SPOT									0.00	0	0
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.97000	170.56612	1.97000	170.48355			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	159.55555	2.76000	159.47490			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.00000	172.74877	2.00000	172.66494			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN12 On 22/07/2014 Spot Bond			7.91000	105.18052	7.91000	105.18052			0.00	0	0
Total ABN12 SPOT									0.00	0	0
Total For ABN12									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.79000	183.00690	1.79000	182.91920			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			8.34625	74.93246	8.34625	74.85023			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			8.34625	74.93246	8.34625	74.85023			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	90.45000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.32000			0.00	0	0
Total ABN40 SPOT									0.00	0	0
Total For ABN40									0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.19000			0.00	0	0
Total ABN42 SPOT									0.00	0	0
Total For ABN42									0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.86000			0.00	0	0
Total ABN44 SPOT									0.00	0	0
Total For ABN44									0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	88.70000			0.00	0	0
Total ABN45 SPOT									0.00	0	0
Total For ABN45									0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	88.17000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.37862			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.34579				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	87.69000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.28500	100.75527	7.28500	100.73586				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.59000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	91.23000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.89000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	99.84681				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			7.57000	110.49227	7.57000	110.46996				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.41403				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	85.79000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	85.54000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			2.54000	95.80303	2.54000	106.98649			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			2.48000	101.99422	2.48000	156.48130			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	116.57357	2.39000	207.84196			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000			0.00	0	0
Total ABN64 SPOT									0.00	0	0
Total For ABN64									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	84.93000			0.00	0	0
Total ABN66 SPOT									0.00	0	0
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.85500	90.32457	9.85500	90.20659			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	94.48000			0.00	0	0
Total ABN70 SPOT									0.00	0	0
Total For ABN70									0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	98.47000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	103.70718			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	90.68000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	98.27500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN75 SPOT									0.00	0	0
Total For ABN75									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.32812	9.63000	106.30079			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	111.29000			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			9.82500	104.88112	9.82500	104.74349			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			9.23000	89.26913	9.23000	89.15915			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.73000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	99.84000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.92000	104.18633	9.92000	104.04832			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.75000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.25173			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.05274			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			8.55000	106.80559	8.55000	106.78129			0.00	0	1,420,000,000
Total ABS10 SPOT									0.00	0	1,420,000,000
Total For ABS10									0.00	0	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.23500	102.90026	9.23500	102.87487			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.23000	102.07294	7.23000	102.05324		8,531,400,000,000.00		1,180,000,000	1,130,000,000
Total ABS5 SPOT								8,531,400,000,000.00		1,180,000,000	1,130,000,000
Total For ABS5								8,531,400,000,000.00		1,180,000,000	1,130,000,000
ABS6 On 01/06/2020 Spot Bond			9.15000	96.22670	9.15000	96.20318			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			10.04500	93.83394	10.04500	93.80895			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			7.93000	104.78515	7.93000	104.76301		119,743,000,000.00		15,100,000	15,100,000
Total ABS9 SPOT								119,743,000,000.00		15,100,000	15,100,000
Total For ABS9								119,743,000,000.00		15,100,000	15,100,000
ABS12 On 07/12/2023 Spot Bond			2.04000	216.35580	2.04000	273.45677		204,000,000,000.00		100,000,000	50,000,000
Total ABS12 SPOT								204,000,000,000.00		100,000,000	50,000,000
Total For ABS12								204,000,000,000.00		100,000,000	50,000,000
ABS13 On 31/01/2017 Spot Bond			1.22000	126.80055	1.22000	129.32784			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.10000	128.47325	2.10000	130.73399		42,000,000,000.00		20,000,000	10,000,000
Total ABS14 SPOT								42,000,000,000.00		20,000,000	10,000,000
Total For ABS14								42,000,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00298	100.00000	0.00297				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	46.52861	100.00000	46.41466				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			11.73000	105.62486	11.73000	105.59215				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.91308				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	3.55274	100.00000	3.54413				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.93599				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	101.26042				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	21.17597	100.00000	21.12467				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	100.89015				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	63.65131	11.00000	63.56038				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	21.17597	100.00000	21.12467				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.06397				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.07056				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.06102				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.06301				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.06389				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.15740				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.15740				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.17622				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				100.00000	0.00000	100.05945				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.17622				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.13859				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	89.83052				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.05827				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	99.94031				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.06186				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.06362				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.06437				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.06280				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.05946				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.67000	101.45145	9.67000	101.36859				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.20725				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.88874				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL122 SPOT									0.00	0	0
Total For ACL122									0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	83.55157			0.00	0	0
Total ACL126 SPOT									0.00	0	0
Total For ACL126									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	165.48607			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	165.53126			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.06095			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL130 On 18/08/2014 Spot Bond				100.00000	0.00000	100.69904			0.00	0	0
Total ACL130 SPOT									0.00	0	0
Total For ACL130									0.00	0	0
ACL131 On 18/08/2014 Spot Bond				100.00000	0.00000	100.69904			0.00	0	0
Total ACL131 SPOT									0.00	0	0
Total For ACL131									0.00	0	0
ACL133 On 26/08/2014 Spot Bond				100.00000	0.00000	100.56890			0.00	0	0
Total ACL133 SPOT									0.00	0	0
Total For ACL133									0.00	0	0
ACL134 On 20/09/2014 Spot Bond				100.00000	0.00000	100.05896			0.00	0	0
Total ACL134 SPOT									0.00	0	0
Total For ACL134									0.00	0	0
ACL135 On 20/09/2014 Spot Bond				100.00000	0.00000	100.05848			0.00	0	0
Total ACL135 SPOT									0.00	0	0
Total For ACL135									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.10295			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.44878			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.10321				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	103.13091				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.71214				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.09775				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	102.00685				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.63180				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.06121				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.06014				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	100.05375				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	100.05237				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.05505				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.05998				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.05716				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.05400				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.05489				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.63685	10.23000	102.60903				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.05560				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.05440				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	121.88966				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.74500	100.31794	9.74500	100.29186				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05966				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	113.72754	1.75000	113.80080				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.05481				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.05478				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97877				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	99.97809				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	99.97946				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	99.97822				0.00	0	0
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.64952				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02875				0.00	1,200,000,000	600,000,000
Total ACL181 SPOT										0.00	1,200,000,000	600,000,000
Total For ACL181										0.00	1,200,000,000	600,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.98640				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	99.97970				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.20682				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	99.97822				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.05819				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.06143				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.06246				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.05424				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.05546				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.06278				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.06278				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97590				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97864				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.06686				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.30964				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97590				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	92.66890				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.06415				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.97699				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	119.98995				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	120.85375				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	99.98001				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.98020				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.63730				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	99.97968				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	99.97959				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97877				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	99.97998				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	99.98001				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.06026				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.90990			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.18764			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.39987			0.00	0	0
Total ADCP06 SPOT									0.00	0	0
Total For ADCP06									0.00	0	0
ADCP0 On 25/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ADCP07 SPOT									0.00	0	0
Total For ADCP07									0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ADCP08 SPOT									0.00	0	0
Total For ADCP08									0.00	0	0
ADCP1 On 03/07/2014 Spot Bond			100.00000	97.59359	100.00000	97.33334			0.00	0	0
Total ADCP1U SPOT									0.00	0	0
Total For ADCP1U									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	14.68198	100.00000	14.64641			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.56115			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	100.61923			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	100.65786			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.23792			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.36463			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.53347			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.12225			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			8.28500	98.34852	8.28500	98.32671			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.45322			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.69565			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.72500	101.78029	8.72500	101.75667			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			9.52000	114.45333	9.52000	114.42425			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	99.17878	100.00000	98.83079			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			7.38000	108.62746	7.38000	108.60606			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	94.16639	100.00000	93.92919			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			9.59500	98.46268	9.59500	98.43761			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.20893	100.00000	13.17969			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.35000	97.98735	10.35000	97.96048			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			2.73000	161.52941	2.73000	161.44791		54,600,000,000.00		20,000,000	10,000,000
Total AIRL01 SPOT								54,600,000,000.00		20,000,000	10,000,000
Total For AIRL01								54,600,000,000.00		20,000,000	10,000,000
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.20340			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG011 On 06/12/2014 Spot Bond				100.00000	0.00000	100.22649			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG012 On 06/06/2015 Spot Bond				100.00000	0.00000	100.31205			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	101.23969			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.13930			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	100.59720			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	100.05592			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	99.97946				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				100.00000	0.00000	100.08177				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 09/12/2015 Spot Bond				100.00000	0.00000	100.33758				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	104.07000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	99.56000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01(On 09/03/2016 Spot Bond				100.00000	0.00000	100.29984				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
BAR00(On 12/06/2018 Spot Bond				100.00000	0.00000	100.20933				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	99.98138				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	99.98165				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	99.89896			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.21500	104.24923	9.21500	104.22357			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.78497			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.21195			0.00	90,000,000	60,000,000
Total BAW13 SPOT									0.00	90,000,000	60,000,000
Total For BAW13									0.00	90,000,000	60,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.53048			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.94995			0.00	0	100,000,000
Total BAW17 SPOT									0.00	0	100,000,000
Total For BAW17									0.00	0	100,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.73503			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			9.80500	99.33489	9.80500	99.30891		227,476,000,000.00		23,200,000	1,011,600,000
Total BAW19 SPOT								227,476,000,000.00		23,200,000	1,011,600,000
Total For BAW19								227,476,000,000.00		23,200,000	1,011,600,000
BAW2 On 02/10/2015 Spot Bond			7.53500	107.55190	7.53500	107.53016		150,700,000,000.00		20,000,000	10,000,000
Total BAW2 SPOT								150,700,000,000.00		20,000,000	10,000,000
Total For BAW2								150,700,000,000.00		20,000,000	10,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	99.80268			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW6 On 02/10/2014 Spot Bond				100.00000	0.00000	99.82097			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			7.72500	102.20196	7.72500	102.18078			0.00	0	0
Total BAW7 SPOT									0.00	0	0
Total For BAW7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8 On 02/10/2017 Spot Bond			9.10000	104.55937	9.10000	104.53395			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			11.19855	101.65724	11.19855	101.07057			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			11.14221	100.13396	11.14221	100.02821			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			11.18969	100.06089	11.18969	99.97478			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	99.80650			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			11.23184	99.99194	11.23184	99.89208			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.07311	98.97903	12.07311	98.94315			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	99.80187			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	99.80187			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	99.80194			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			11.44855	99.21178	11.44855	99.36468			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			11.37202	100.76379	11.37202	99.90458			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			11.14221	100.13396	11.14221	100.02821				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			11.30114	100.22034	11.30114	100.02852				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			10.48370	95.40786	10.48370	99.67944				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	99.81214				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	99.80381				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	99.80381				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				100.00000	0.00000	99.81432				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	97.66252				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			10.85774	98.94483	10.85774	99.27122				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			11.87500	97.85394	11.87500	100.45948				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.80954				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			11.80000	70.41275	11.80000	98.01027				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	97.73391				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	99.83005				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	87.01218	9.28000	102.03672				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	102.18834				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.61500	67.23140	11.61500	95.55450				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	102.12298				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	102.17744				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	102.17744				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	97.49960				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	102.09683				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.81560				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2014 Spot Bond				100.00000	0.00000	100.12864				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.63875				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	99.81560				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	102.10119				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.82251				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	99.81569				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	99.86880				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			14.19855	101.56353	14.19855	100.99511				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			15.44738	99.57252	15.44738	99.52764				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			14.33885	99.54322	14.33885	99.58097				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.88481				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.88481				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.88481				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	102.99351				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	102.50409				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	17.42768	100.00000	17.39461				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.41703	100.00000	18.37192				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.76156	100.00000	16.72052				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.34665	100.00000	10.32131				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.34831	100.00000	10.32323				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.50959	100.00000	12.47895				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.83935	100.00000	10.81280				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.16739				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.15127				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.08207	100.00000	8.04209				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	8.08207	100.00000	8.04209				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP82I On 24/07/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
Total BCP82U SPOT										0.00	0	0
Total For BCP82U										0.00	0	0
BCP83I On 19/08/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total BCP83U SPOT										0.00	0	0
Total For BCP83U										0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.94000	104.17017	1.94000	176.61294				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			8.44000	91.91240	8.44000	142.91733				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			8.44000	93.20645	8.44000	143.28667				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			8.82500	95.90001	8.82500	95.87738				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.30018				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BD311F On 20/09/2014 Spot Bond				100.00000	0.00000	100.05614				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.21500	98.21971	8.21500	98.19823				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.98451				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.22926				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.25460				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	101.33902				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	101.42341				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	101.65927				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	15.70241	100.00000	15.66396				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.02645				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.07782				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.09982				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.10716				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B: On 30/10/2016 Spot Bond				100.00000	0.00000	101.19514				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C: On 30/10/2016 Spot Bond				100.00000	0.00000	101.31237				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32D On 30/10/2016 Spot Bond			100.00000	15.35967	100.00000	15.32205				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	15.35967	100.00000	15.32205				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.11473				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.12366				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.12610				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			8.65000	102.74955	8.65000	102.72590				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.13340				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.14626				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	8.77951	100.00000	8.75824				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	8.77951	100.00000	8.75824				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID01 On 06/08/2014 Spot Bond			6.21500	104.33111	6.21500	104.31348				0.00	0	170,000,000
Total BID01 SPOT										0.00	0	170,000,000
Total For BID01										0.00	0	170,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.15498				0.00	90,000,000	60,000,000
Total BID04 SPOT										0.00	90,000,000	60,000,000
Total For BID04										0.00	90,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC36 On 05/08/2014 Spot Bond				100.00000	0.00000	99.17818				0.00	0	0
Total BIDC36 SPOT										0.00	0	0
Total For BIDC36										0.00	0	0
BIDC39 On 04/09/2014 Spot Bond				100.00000	0.00000	98.65029				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				100.00000	0.00000	97.92809				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.57833				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.67193				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.50061				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.52624				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.57278				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.76568				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.23919				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	55.43896	100.00000	55.30467				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	20.42753	100.00000	20.37750				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.03955			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.73175			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			7.54500	103.69209	7.54500	103.67122			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			9.75000	110.96019	9.75000	110.93149			0.00	0	270,000,000
Total CBL08 SPOT									0.00	0	270,000,000
Total For CBL08									0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	101.63470			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			9.40000	103.25487	9.40000	103.22910			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.52500	102.67767	11.52500	102.64640			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.46095			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.77500	103.75244	11.77500	103.71965			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.88376			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			9.64000	100.43574	9.64000	100.41005			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.87242			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			12.21500	99.32982	12.21500	99.29728			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.07844			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	100.16832			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	100.95780			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			10.55500	92.28925	10.55500	92.26346			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			10.27000	113.33337	10.27000	113.30236			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			10.12000	109.62254	10.12000	109.59298			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.45000	114.40482	9.45000	114.37611			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.42413			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			12.00000	102.91505	12.00000	102.88246			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.87558			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	99.89244			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.18363				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR7 On 22/07/2014 Spot Bond				100.00000	0.00000	102.33271				0.00	0	0
Total CGR7 SPOT										0.00	0	0
Total For CGR7										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.66851				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.42040				0.00	0	0
Total CIG01 SPOT										0.00	0	0
Total For CIG01										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.49336				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.22760				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.21483				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.28228				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.92038				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.06105				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.11329				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				100.00000	0.00000	100.16079				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	99.80947	10.11000	99.78227			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN185 On 15/06/2016 Spot Bond				100.00000	0.00000	100.16079			0.00	0	0
Total CLN185 SPOT									0.00	0	0
Total For CLN185									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.55184			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	119.02247	2.76000	118.96221			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	104.44527			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	116.05208	3.14000	118.93363			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.58109	8.25000	102.55856			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN196 On 15/06/2016 Spot Bond				100.00000	0.00000	100.16079			0.00	0	0
Total CLN196 SPOT									0.00	0	0
Total For CLN196									0.00	0	0
CLN197 On 15/06/2016 Spot Bond				100.00000	0.00000	100.16079			0.00	0	0
Total CLN197 SPOT									0.00	0	0
Total For CLN197									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.10000	124.21197	3.10000	118.51468			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	123.97215	2.40000	118.28806			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	100.08753			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN211 On 12/10/2014 Spot Bond				100.00000	0.00000	101.54761				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN214 On 12/10/2014 Spot Bond				100.00000	0.00000	101.35346				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			8.63000	101.33561	8.63000	101.31222				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	101.67384				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN217 On 11/10/2014 Spot Bond				100.00000	0.00000	101.65096				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	101.20139				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.29683				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			8.68000	101.44212	8.68000	101.41857				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			8.68000	101.44212	8.68000	101.41857				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			8.73000	100.24026	8.73000	100.21686				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.06265				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.06949				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.29677				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.29677				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 20/06/2014 Spot Bond			100.17539	72.14952	100.17539	72.14951				0.00	0	0
Total CLN232 SPOT										0.00	0	0
Total For CLN232										0.00	0	0
CLN23(On 15/06/2016 Spot Bond				100.00000	0.00000	100.17288				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.80362				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.06371				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.56165				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.59713				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	103.07552	9.35000	103.04951				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	103.07552	9.35000	103.04951				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.56158				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.56309				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	93.24555			0.00	0	0
Total CLN246 SPOT									0.00	0	0
Total For CLN246									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.91361			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.11652			0.00	0	0
Total CLN248 SPOT									0.00	0	0
Total For CLN248									0.00	0	0
CLN249 On 24/02/2017 Spot Bond				100.00000	0.00000	100.89634			0.00	0	0
Total CLN249 SPOT									0.00	0	0
Total For CLN249									0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.29605			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.29605			0.00	0	0
Total CLN251 SPOT									0.00	0	0
Total For CLN251									0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.29605			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.29605			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.35286			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	100.45482			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.57756			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.57756			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.57756				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.57756				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.57756				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.45405				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.54500	102.72594	9.54500	102.69992				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN263 On 18/08/2014 Spot Bond				100.00000	0.00000	100.59191				0.00	0	0
Total CLN264 SPOT										0.00	0	0
Total For CLN264										0.00	0	0
CLN264 On 30/04/2017 Spot Bond				100.00000	0.00000	101.63015				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN265 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07188				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN270 On 24/02/2017 Spot Bond				100.00000	0.00000	100.72160				0.00	0	0
Total CLN270 SPOT										0.00	0	0
Total For CLN270										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42329				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42374				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.53027				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	100.64754				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	100.67509				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74091				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	102.93430				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	100.29461				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	99.92694				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	99.97973				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN284 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97658				0.00	0	1,000,000,000
Total CLN284 SPOT										0.00	0	1,000,000,000
Total For CLN284										0.00	0	1,000,000,000
CLN285 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97658				0.00	2,500,000,000	2,500,000,000
Total CLN285 SPOT										0.00	2,500,000,000	2,500,000,000
Total For CLN285										0.00	2,500,000,000	2,500,000,000
CLN286 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97658				0.00	0	3,500,000,000
Total CLN286 SPOT										0.00	0	3,500,000,000
Total For CLN286										0.00	0	3,500,000,000
CLN287 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97658				0.00	0	2,000,000,000
Total CLN287 SPOT										0.00	0	2,000,000,000
Total For CLN287										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
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.31840				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.06107				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.19064				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	99.93190				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.16069				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.84232				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	99.93271				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	99.69891				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.06719				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.84236				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	99.84236				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.88321				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	125.16516				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	101.54571				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	126.08727				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	124.52987				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	125.49199				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	121.66409				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	122.14376				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.82949				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.13500	92.48806	11.13500	92.46083				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.65500	94.01713	11.65500	93.98820				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.79599				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	99.97557				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.81026			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	101.18164			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.16030			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.27970	8.80500	101.27244			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	99.97864			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	102.84536			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	118.83785			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	99.97762			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	99.97721			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	99.97562			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	102.01204			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.81718			0.00	0	0
Total CLN329 SPOT									0.00	0	0
Total For CLN329									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	102.81718				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	102.81718				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	100.07069				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 21/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN33(On 19/07/2014 Spot Bond				100.00000	0.00000	101.11949				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	101.79599				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2015 Spot Bond				100.00000	0.00000	107.74142				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	107.84589				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 23/06/2014 Spot Bond				100.00000	0.00000	99.92280				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	101.10085				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	99.97159				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	101.80689				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0

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	100.09072				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	100.07365				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	100.05546				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	99.97639				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	101.08986				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	100.78055				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 23/06/2014 Spot Bond				100.00000	0.00000	99.92335				0.00	0	0
Total CLN348 SPOT										0.00	0	0
Total For CLN348										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	101.75236				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	101.11291				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	100.63299				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	100.63299				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	100.44506				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	99.96768				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
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	100.68052				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	100.65835				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	101.06650				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	101.17409				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	99.98061				0.00	0	135,900,000
Total CLN360 SPOT										0.00	0	135,900,000
Total For CLN360										0.00	0	135,900,000
CLN361 On 20/03/2024 Spot Bond			10.55000	100.07516	10.55000	102.68964				0.00	0	10,000,000,000
Total CLN361 SPOT										0.00	0	10,000,000,000
Total For CLN361										0.00	0	10,000,000,000
CLN362 On 20/03/2024 Spot Bond			10.31500	101.49805	10.31500	104.11341				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	101.85772				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.11309				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			12.45500	103.01056	12.45500	106.21798				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.16012				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.48500	106.00189	12.48500	105.96480				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			10.91500	105.35153	10.91500	105.31698				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.16012				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	101.13656				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	99.97398				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	99.97609				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.55948				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	99.97864				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36940				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			9.85500	102.13481	9.85500	102.10207				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	99.79521				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN371 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97631				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	100.22376	10.55000	100.16777				0.00	0	10,135,900,000
Total CLN379 SPOT										0.00	0	10,135,900,000
Total For CLN379										0.00	0	10,135,900,000
CLN42 On 18/04/2028 Spot Bond			7.01000	38.59761	7.01000	39.17933				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	152.13459				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.82500	95.90001	8.82500	134.28032				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			8.44000	32.57183	8.44000	142.91733				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			8.44000	32.98660	8.44000	143.28667				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	90.73351				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	90.65428				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.63622				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.63622				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				100.00000	0.00000	100.06341				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0! On 20/12/2016 Spot Bond				100.00000	0.00000	100.05898				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	100.05990				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	99.97822				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1! On 24/07/2017 Spot Bond				100.00000	0.00000	101.18164				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1! On 20/03/2018 Spot Bond				100.00000	0.00000	99.98025				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	99.97918				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	99.97932				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.65710				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.57986				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			9.18000	108.59795	9.18000	106.22868				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.10000	100.13239	9.10000	100.10806				0.00	0	710,000,000
Total COJ04 SPOT										0.00	0	710,000,000
Total For COJ04										0.00	0	710,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			10.46500	110.57167	10.46500	110.54086			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			8.53000	103.50841	8.53000	103.48478			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			10.05500	106.18212	10.05500	106.15382			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.09500	100.93410	10.09500	100.90694		1,009,500,000,000.00		100,000,000	100,000,000
Total COJG01 SPOT								1,009,500,000,000.00		100,000,000	100,000,000
Total For COJG01								1,009,500,000,000.00		100,000,000	100,000,000
COT01 On 03/04/2023 Spot Bond			10.44500	94.46143	10.44500	94.43516			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			11.17000	95.50985	11.17000	95.48149			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			11.17000	88.53184	11.17000	88.50555			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.67851			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.53996			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.42809			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.02379			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.37500	102.64206	11.37500	103.02506			0.00	0	29,000,000,000
Total CPV01 SPOT									0.00	0	29,000,000,000
Total For CPV01									0.00	0	29,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN38U On 10/06/2018 Spot Bond			100.00000	11.55022	100.00000	11.52224				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.06833				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			8.37500	97.35490	8.37500	97.33321				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/08/2014 Spot Bond				100.00000	0.00000	100.39344				0.00	0	0
Total DENG50 SPOT										0.00	0	0
Total For DENG50										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				100.00000	0.00000	100.26191				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.47571				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	72.32699	100.00000	72.18869				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.28080				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC03 On 06/08/2014 Spot Bond				100.00000	0.00000	100.75041				0.00	0	0
Total DLTC03 SPOT										0.00	0	0
Total For DLTC03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	450,000,000	225,000,000
Total DLTC04 SPOT										0.00	450,000,000	225,000,000
Total For DLTC04										0.00	450,000,000	225,000,000
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	102.11527				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97165				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.04366				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DRD03 On 03/07/2014 Spot Bond				100.00000	0.00000	102.27227				0.00	0	0
Total DRD03 SPOT										0.00	0	0
Total For DRD03										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.38285				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			9.00500	100.27245	9.00500	100.24832				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			7.41000	114.07568	7.41000	114.05301				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			8.69000	106.88206	8.69000	106.85695		869,000,000,000.00		100,000,000	4,015,661,500	
Total DV22 SPOT								869,000,000,000.00		100,000,000	4,015,661,500	
Total For DV22								869,000,000,000.00		100,000,000	4,015,661,500	
DV23 On 27/02/2023 Spot Bond			9.19500	107.94797	9.19500	107.92116				0.00	0	4,075,193,600
Total DV23 SPOT										0.00	0	4,075,193,600
Total For DV23										0.00	0	4,075,193,600
DV24 On 18/02/2024 Spot Bond			9.30500	105.76706	9.30500	105.74049				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			9.90000	105.01942	9.90000	104.99138				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	100.24384				0.00	0	0
Total DVC003 SPOT										0.00	0	0
Total For DVC003										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.63697				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	100.01086				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			8.34000	129.60994	8.34000	129.58068			49,706,400,000.00	5,960,000	2,005,960,000
Total E170 SPOT												49,706,400,000.00	5,960,000	2,005,960,000
Total For E170												49,706,400,000.00	5,960,000	2,005,960,000
EDC01	On	04/04/2016	Spot Bond				100.00000	0.00000	103.02267			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	102.89641	0.10000	133.72718			0.00	0	2,000,000,000
Total EL15 SPOT												0.00	0	2,000,000,000
Total For EL15												0.00	0	2,000,000,000
EL28	On	02/05/2028	Spot Bond			1.91000	123.08269	1.91000	123.02334			0.00	0	8,230,000,000
Total EL28 SPOT												0.00	0	8,230,000,000
Total For EL28												0.00	0	8,230,000,000
EL29	On	19/11/2029	Spot Bond			1.92000	110.57269	1.92000	110.51933			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			2.06500	109.71114	2.06500	109.65767			0.00	0	0
Total EL30 SPOT												0.00	0	0
Total For EL30												0.00	0	0
EL31	On	02/06/2031	Spot Bond			2.09000	101.22666	2.09000	101.17732			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EMM01	On	28/07/2020	Spot Bond			9.95500	106.98387	9.95500	106.95516			0.00	0	0
Total EMM01 SPOT												0.00	0	0
Total For EMM01												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.80500	107.45202	9.80500	107.42407			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.22000	100.32687	10.22000	100.29970			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			10.59000	90.63073	10.59000	94.43729			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			10.75000	101.36345	10.75000	101.40654			0.00	0	4,666,666,200
Total EMM05 SPOT									0.00	0	4,666,666,200
Total For EMM05									0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.69401			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.39981			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				100.00000	0.00000	100.18011			0.00	0	0
Total EPFC08 SPOT									0.00	0	0
Total For EPFC08									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.82309			0.00	0	0
Total EPFC09 SPOT									0.00	0	0
Total For EPFC09									0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.54612			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.55028			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721			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	78.95415	100.00000	78.78933		200,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total EQ206U SPOT								10,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total For EQ206U								10,000,000,000,000.00	2,000,000,000	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
EQ207I On 14/08/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total EQ207U SPOT										0.00	0	0
Total For EQ207U										0.00	0	0
EQ208I On 11/07/2014 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
Total EQ208U SPOT										0.00	0	0
Total For EQ208U										0.00	0	0
EQ209I On 11/06/2015 Spot Bond			100.00000	55.46273	100.00000	55.28957			4,000,000,000,000.00		40,000,000	30,000,000
Total EQ209U SPOT									4,000,000,000,000.00		40,000,000	30,000,000
Total For EQ209U									4,000,000,000,000.00		40,000,000	30,000,000
EQS01 On 18/11/2014 Spot Bond			3.00000	129.57301	3.00000	129.50670				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			11.59000	101.00243	11.59000	100.97100				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.04865				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.29632				0.00	0	800,000,000
Total EQS05 SPOT										0.00	0	800,000,000
Total For EQS05										0.00	0	800,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	102.07936				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.19500	97.02573	10.19500	96.99937				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	101.69956				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.46321				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A8 On 17/11/2014 Spot Bond				100.00000	0.00000	100.79857				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B: On 17/08/2014 Spot Bond				100.00000	0.00000	100.73699			0.00	0	0
Total ERS3B2 SPOT									0.00	0	0
Total For ERS3B2									0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.63337			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3C: On 17/08/2014 Spot Bond				100.00000	0.00000	100.81274			0.00	0	0
Total ERS3C2 SPOT									0.00	0	0
Total For ERS3C2									0.00	0	0
ERS3C: On 17/11/2025 Spot Bond				100.00000	0.00000	100.69544			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERSA1: On 17/08/2014 Spot Bond				100.00000	0.00000	100.68482			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	100.70385			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.58776			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.61265			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.58277			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.60353			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			6.99000	103.28962	6.99000	103.27023			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.95500	105.81942	7.95500	105.79687		318,200,000,000.00		40,000,000	6,449,959,200
Total ES18 SPOT								318,200,000,000.00		40,000,000	6,449,959,200
Total For ES18								318,200,000,000.00		40,000,000	6,449,959,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.74500	111.59709	8.74500	111.57071			26,235,000,000.00	3,000,000	2,331,160,100
Total ES23 SPOT									26,235,000,000.00	3,000,000	2,331,160,100
Total For ES23									26,235,000,000.00	3,000,000	2,331,160,100
ES26 On 02/04/2026 Spot Bond			9.03000	93.31079	9.03000	93.28827			0.00	0	5,865,023,300
Total ES26 SPOT									0.00	0	5,865,023,300
Total For ES26									0.00	0	5,865,023,300
ES33 On 15/09/2033 Spot Bond			9.66000	83.32198	9.75500	82.60248			14,229,180,000,000.00	1,473,000,000	118,414,388,600
Total ES33 SPOT									14,229,180,000,000.00	1,473,000,000	118,414,388,600
Total For ES33									14,229,180,000,000.00	1,473,000,000	118,414,388,600
ES42 On 25/04/2042 Spot Bond			9.94000	87.85714	9.94000	87.83385			0.00	0	8,500,000,000
Total ES42 SPOT									0.00	0	8,500,000,000
Total For ES42									0.00	0	8,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.72241			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.74598			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.57464			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.33790			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	99.94281			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.47691			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	101.34734			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				100.00000	0.00000	101.83836			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	11.65416	100.00000	11.62592			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.34151	100.00000	11.31403			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	100.03862			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	100.04014			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	100.04319			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	100.04623			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			6.83000	102.90181	6.83000	102.88285			0.00	0	850,000,000
Total FRB03 SPOT									0.00	0	850,000,000
Total For FRB03									0.00	0	850,000,000
FRB05 On 21/12/2018 Spot Bond			9.61500	96.07712	9.61500	96.05248			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.23262			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.23255			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.25790			0.00	200,000,000	130,000,000
Total FRB10 SPOT									0.00	200,000,000	130,000,000
Total For FRB10									0.00	200,000,000	130,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.85553			0.00	500,000,000	1,850,000,000
Total FRB11 SPOT									0.00	500,000,000	1,850,000,000
Total For FRB11									0.00	500,000,000	1,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.46429			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.47221			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			10.55500	96.86922	10.55500	97.87716			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.41500	102.10794	11.41500	102.07697			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	98.58010			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	129.30029	2.20000	129.84820			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.07000	129.56739	2.07000	272.82649		621,000,000,000.00		300,000,000	150,000,000
Total FRBI23 SPOT								621,000,000,000.00		300,000,000	150,000,000
Total For FRBI23								621,000,000,000.00		300,000,000	150,000,000
FRBI25 On 31/01/2025 Spot Bond			2.25000	103.68476	2.25000	109.94482			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			2.46000	102.22847	2.46000	156.84112			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	118.46005	2.28000	211.20855			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			7.84000	110.16629	7.84000	110.14327			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			7.89800	61.31101	7.89800	60.64252			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.47400	39.20304	9.47400	38.29554			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.71000	37.92305	9.71000	36.99931			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC02U On 02/03/2015 Spot Bond			100.00000	62.08552	100.00000	61.96773			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.88131			0.00	0	0
Total FRC101 SPOT									0.00	0	0
Total For FRC101									0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.85726			0.00	0	0
Total FRC105 SPOT									0.00	0	0
Total For FRC105									0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.85726			0.00	0	0
Total FRC106 SPOT									0.00	0	0
Total For FRC106									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.43110			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 24/02/2017 Spot Bond				100.00000	0.00000	100.84298			0.00	0	0
Total FRC108 SPOT									0.00	0	0
Total For FRC108									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.07149			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 15/06/2016 Spot Bond				100.00000	0.00000	100.16773			0.00	0	0
Total FRC110 SPOT									0.00	0	0
Total For FRC110									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.06110			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.06766			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114 On 20/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC114 SPOT									0.00	0	0
Total For FRC114									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.08277	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	100.08277	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	100.16531			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	99.97590			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97707			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.07855			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	99.97631			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.06652	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	99.97475				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	99.96864				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	99.96959				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC142 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC143 On 20/09/2017 Spot Bond			100.09221	13.72369	100.09221	13.69042			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	99.97858			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	113.19196			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC146 On 20/09/2014 Spot Bond				100.00000	0.00000	100.07090			0.00	0	0
Total FRC146 SPOT									0.00	0	0
Total For FRC146									0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	100.08005			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0
FRC148 On 24/02/2017 Spot Bond				100.00000	0.00000	100.78955			0.00	0	0
Total FRC148 SPOT									0.00	0	0
Total For FRC148									0.00	0	0
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	106.01006			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	100.06596			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.06679			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	100.06050			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	99.97754			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	99.97028			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	99.97795			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	57.72758	13.22500	57.70717			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	99.97927			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	99.97924			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	100.08675			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	99.97825			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC169 On 31/01/2025 Spot Bond			3.49500	94.84014	3.49500	97.86198				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	99.97727				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	99.97727				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	102.58428				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	101.79599				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	100.04459				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 15/06/2016 Spot Bond				100.00000	0.00000	99.83699				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97864				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97916				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	101.10132				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97543				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.00000	0.00000	100.77240				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.08956			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.22026			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	99.97165			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	99.97776			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	99.97168			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	99.97940			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	100.88498			0.00	0	0
Total FRC187 SPOT									0.00	0	0
Total For FRC187									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	99.97754			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	99.97754			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.11478			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.62756			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.72178			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.44222				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.44222				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	99.97622				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.42909				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.42295				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.41002				0.00	3,400,000,000	1,700,000,000
Total FRC198 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRC198										0.00	3,400,000,000	1,700,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.41406				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.42918				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.29226				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.42918				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.28678				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.04876				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	100.09379	8.75000	101.04029				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97797				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC29 On 22/07/2014 Spot Bond				100.00000	0.00000	101.43181				0.00	0	0
Total FRC29 SPOT										0.00	0	0
Total For FRC29										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.06616				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.06580				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.29016				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC57 On 20/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC57 SPOT										0.00	0	0
Total For FRC57										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.20277				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.44000	118.50039	3.44000	119.41657				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.06707				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.06778				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.42000	108.96321	3.42000	119.57702				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70 On 20/09/2014 Spot Bond			1.56000	99.62530	1.56000	125.69794			0.00	0	0
Total FRC70 SPOT									0.00	0	0
Total For FRC70									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	106.15097	3.44000	119.41657			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.54000	103.24209	2.54000	125.12571			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.61000	104.06706	2.61000	130.48987			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.35519			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	97.16832			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	100.18416			0.00	0	0
Total FRC79 SPOT									0.00	0	0
Total For FRC79									0.00	0	0
FRC82 On 15/06/2016 Spot Bond				100.00000	0.00000	100.18737			0.00	0	0
Total FRC82 SPOT									0.00	0	0
Total For FRC82									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.05783			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.06663			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	105.08064			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.07837			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.07536				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	99.97691				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC95 On 15/06/2016 Spot Bond				100.00000	0.00000	100.17127				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	99.97694				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	104.41340				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	93.35295				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	89.83634				0.00	0	0
Total FRC99 SPOT										0.00	0	0
Total For FRC99										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.11071				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	9.16295	100.00000	9.14076				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	22.17468	100.00000	22.12096				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.68000	147.37492	4.68000	147.29293				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ14 On 20/07/2014 Spot Bond				100.00000	0.00000	101.52434				0.00	0	0
Total FRJ14 SPOT										0.00	0	0
Total For FRJ14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.88550				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	103.04831				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	102.93356				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.56023				0.00	0	1,500,000,000
Total FRJ18 SPOT										0.00	0	1,500,000,000
Total For FRJ18										0.00	0	1,500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.90618				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	100.05137				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	100.11325				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.18800	81.71263	2.18800	96.64176				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.44000	100.00412	2.44000	131.49608				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.18346				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.76080	10.38000	101.61766				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.76080	10.38000	101.61766				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS106 On 10/11/2015 Spot Bond				100.00000	0.00000	103.79000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS106 On 22/10/2014 Spot Bond				100.00000	0.00000	100.84393			0.00	0	0
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.17408			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.58000	98.00536	2.58000	106.18690			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.59000	202.19742	2.59000	201.88705			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.55000	106.96382	2.55000	106.75779			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.32007			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	201.32544	2.62000	201.01187			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.29386			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.35000	108.77199	2.35000	108.91441			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.64000	104.54162	2.64000	105.05619			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.58000	124.61132	2.58000	262.37255			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			2.08000	129.46798	2.08000	272.61677			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.80000	122.54363	2.80000	258.01134			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	102.32833	2.57000	126.62999			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.12794			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.10000	131.05389	2.10000	126.98465			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.33584			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.59376			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.01770			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.42000	106.36796	2.42000	106.31509			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	17.45965	104.97509	17.41548			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	21.31010	101.07593	21.25798			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	14.27339	100.44759	14.23868			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76 On 18/06/2017 Spot Bond			100.76967	19.84238	100.76967	19.79397			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	114.51725	2.11000	114.46138			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.21000	98.81949	2.21000	110.36006			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	98.46221			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.24000	98.54089	2.24000	110.04846			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.59965			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.28000	127.49863	2.28000	340.14228			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS92 On 21/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS92 SPOT									0.00	0	0
Total For FRS92									0.00	0	0
FRS93 On 11/08/2014 Spot Bond				100.00000	0.00000	100.98549			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	100.93019			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS95 On 11/08/2014 Spot Bond				100.00000	0.00000	100.88575			0.00	0	0
Total FRS95 SPOT									0.00	0	0
Total For FRS95									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.56450			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.40203			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	101.57260			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			5.75500	103.12804	5.75500	103.11195			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.74000	103.80260	6.74000	103.78389			0.00	0	417,700,000
Total FRX15 SPOT									0.00	0	417,700,000
Total For FRX15									0.00	0	417,700,000
FRX16 On 15/09/2016 Spot Bond			7.71000	102.75975	7.71000	102.73862			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.10000	103.42777	8.10000	103.40546			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.32500	108.98381	8.32500	108.95952			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			8.88000	101.46712	8.88000	101.44316			0.00	0	750,000,000
Total FRX19 SPOT									0.00	0	750,000,000
Total For FRX19									0.00	0	750,000,000
FRX20 On 01/10/2020 Spot Bond			9.08500	100.40905	9.08500	100.38468			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			9.65500	91.39045	9.65500	91.27344			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.83000	106.33169	9.83000	106.30382			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.10000	97.27149	10.10000	97.95749		909,000,000,000.00		90,000,000	560,000,000
Total FRX26 SPOT								909,000,000,000.00		90,000,000	560,000,000
Total For FRX26								909,000,000,000.00		90,000,000	560,000,000
FRX31 On 21/02/2031 Spot Bond			10.39000	96.22019	10.39000	96.19326		2,078,000,000,000.00		200,000,000	130,000,000
Total FRX31 SPOT								2,078,000,000,000.00		200,000,000	130,000,000
Total For FRX31								2,078,000,000,000.00		200,000,000	130,000,000
FRX45 On 14/04/2045 Spot Bond			10.58500	78.12428	10.58500	78.10227		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000		0.00		0	0
Total FS1A1 SPOT								0.00		0	0
Total For FS1A1								0.00		0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.04903		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	100.05107		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	100.05188		0.00		0	0
Total FS1A4 SPOT								0.00		0	0
Total For FS1A4								0.00		0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.05385		0.00		0	0
Total FS1A5 SPOT								0.00		0	0
Total For FS1A5								0.00		0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.05705		0.00		0	0
Total FS1B1 SPOT								0.00		0	0
Total For FS1B1								0.00		0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.05944		0.00		0	0
Total FS1C1 SPOT								0.00		0	0
Total For FS1C1								0.00		0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.06979		0.00		0	0
Total FS1D1 SPOT								0.00		0	0
Total For FS1D1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.57746				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.60788				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.63540				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.64188				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.66024				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.68782				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.71079				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.81175				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.76959				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	101.52530				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			9.45000	101.97573	9.45000	101.95000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GPT29 On 04/08/2014 Spot Bond				100.00000	0.00000	100.73664				0.00	0	0
Total GPT29 SPOT										0.00	0	0
Total For GPT29										0.00	0	0
GRB95 On 28/07/2014 Spot Bond				100.00000	0.00000	99.36462				0.00	0	0
Total GRB95 SPOT										0.00	0	0
Total For GRB95										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.02651				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.04880				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.09189				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.14535				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.21952				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.28361				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.59391				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.36361				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.44685				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.58787				0.00	600,000,000	200,000,000
Total GRT05 SPOT										0.00	600,000,000	200,000,000
Total For GRT05										0.00	600,000,000	200,000,000
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.24043				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.69875				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS01 On 27/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS01 SPOT										0.00	0	0
Total For GSIS01										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.50405				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	99.87454				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	99.99983				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.44241				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.66237				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.19912				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.03044				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.04360				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC12 On 28/07/2014 Spot Bond				100.00000	0.00000	100.90336				0.00	0	0
Total HILC12 SPOT										0.00	0	0
Total For HILC12										0.00	0	0
HILC13 On 07/08/2014 Spot Bond				100.00000	0.00000	100.68868				0.00	0	0
Total HILC13 SPOT										0.00	0	0
Total For HILC13										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.26319				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			8.20583	102.12154	8.20583	99.28782				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.32233			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			8.55844	102.18078	8.55844	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.39833			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			9.00856	102.26021	9.00856	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.49120			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
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.39632			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.54240			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.59869				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	100.75103				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.89000	103.44464	9.89000	103.41705				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			8.43000	110.05980	8.43000	110.03469				0.00	0	4,950,000,000
Total HWAY20 SPOT										0.00	0	4,950,000,000
Total For HWAY20										0.00	0	4,950,000,000
HWAY2 On 07/12/2023 Spot Bond			1.87000	131.57498	1.87000	277.06131				0.00	0	9,700,000,000
Total HWAY23 SPOT										0.00	0	9,700,000,000
Total For HWAY23										0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.87000	134.57712	1.87000	283.38299				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.71500	99.58615	9.71500	99.56005				0.00	0	3,063,600,000
Total HWAY34 SPOT										0.00	0	3,063,600,000
Total For HWAY34										0.00	0	3,063,600,000
HWAY3 On 31/07/2035 Spot Bond			9.73500	99.34988	9.73500	99.32379				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	63.69029	100.00000	63.53600				0.00	0	0
Total HWF01U SPOT										0.00	0	0
Total For HWF01U										0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	16.53483	100.00000	16.49477				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	96.63758	100.00000	96.30319				0.00	0	0
Total HWF03U SPOT										0.00	0	0
Total For HWF03U										0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	44.33460	100.00000	44.22602				0.00	0	0
Total HWF04U SPOT										0.00	0	0
Total For HWF04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF05 On 09/10/2016 Spot Bond			100.00000	22.63048	100.00000	22.57506			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	14.61093	100.00000	14.57553			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	65.98498	100.00000	65.82158			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.60000	117.19433	1.60000	117.13871		5,447,084,960,000.00	3,404,428,100	96,209,861,800	
Total I2025 SPOT								5,447,084,960,000.00	3,404,428,100	96,209,861,800	
Total For I2025								5,447,084,960,000.00	3,404,428,100	96,209,861,800	
I2038 On 31/01/2038 Spot Bond			1.82000	122.15764	1.82000	122.09893		24,834,506,606,000.00	13,645,333,300	81,427,189,200	
Total I2038 SPOT								24,834,506,606,000.00	13,645,333,300	81,427,189,200	
Total For I2038								24,834,506,606,000.00	13,645,333,300	81,427,189,200	
I2046 On 31/03/2046 Spot Bond			1.91000	120.90422	1.91000	120.84588		4,105,545,000.00	2,149,500	80,300,914,400	
Total I2046 SPOT								4,105,545,000.00	2,149,500	80,300,914,400	
Total For I2046								4,105,545,000.00	2,149,500	80,300,914,400	
I2050 On 31/12/2050 Spot Bond			2.00000	126.24698	2.00000	126.18569		509,390,800,000.00	254,695,400	30,285,477,300	
Total I2050 SPOT								509,390,800,000.00	254,695,400	30,285,477,300	
Total For I2050								509,390,800,000.00	254,695,400	30,285,477,300	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	94.20000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.73000	104.69575	7.73000	104.67417		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.83207		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	100.98386		0.00	0	1,500,000,000	
Total IBL14 SPOT								0.00	0	1,500,000,000	
Total For IBL14								0.00	0	1,500,000,000	
IBL21 On 15/03/2016 Spot Bond			8.23000	104.60692	8.23000	104.58400		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL22 On 15/03/2018 Spot Bond			8.35000	107.87619	8.35000	107.85221				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL25 On 18/08/2014 Spot Bond				100.00000	0.00000	100.66584				0.00	800,000,000	400,000,000
Total IBL25 SPOT										0.00	800,000,000	400,000,000
Total For IBL25										0.00	800,000,000	400,000,000
IBL26 On 18/08/2014 Spot Bond			4.53000	118.26059	4.53000	118.19510				0.00	0	0
Total IBL26 SPOT										0.00	0	0
Total For IBL26										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.05000	103.28808	8.05000	103.26556				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	100.91150				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	100.96471				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.38000	102.59865	1.38000	128.80940				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.17000	105.13735	2.17000	130.11322				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.22767				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	101.07211				0.00	90,000,000	60,000,000
Total IBL38 SPOT										0.00	90,000,000	60,000,000
Total For IBL38										0.00	90,000,000	60,000,000
IBL39 On 02/04/2018 Spot Bond			8.47000	102.90123	8.47000	102.87791				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.53783				0.00	60,000,000	60,000,000
Total IBL40 SPOT										0.00	60,000,000	60,000,000
Total For IBL40										0.00	60,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.73250			0.00	20,000,000	10,000,000
Total IBL42 SPOT									0.00	20,000,000	10,000,000
Total For IBL42									0.00	20,000,000	10,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.74137			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.04500	96.27569	9.04500	96.25243			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.53000	93.53121	9.53000	93.50717			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.47581			0.00	0	140,000,000
Total IBL48 SPOT									0.00	0	140,000,000
Total For IBL48									0.00	0	140,000,000
IBL49 On 02/04/2018 Spot Bond			8.55000	97.79516	8.55000	97.77279			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			9.58000	101.39495	9.58000	101.34407			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	100.99695			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.02636			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			7.99000	101.46601	7.99000	101.44405			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.82500	100.79489	8.82500	100.77085			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.13629			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.75702				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.12000	103.99921	8.12000	103.97635				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.78500	104.80435	8.78500	104.77946				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			9.94500	105.46687	9.94500	105.43859				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	99.87528				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.10784				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00439	100.00000	0.00438				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.13615				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.18689				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			9.20500	97.33446	9.20500	97.31053				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.89453	5.00000	100.88092				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.89453	5.00000	100.88092				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.98392	5.00000	101.97000			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.89453	5.00000	100.88092			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	101.10380	4.00000	101.09292			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDW001 On 30/06/2016 Spot Bond				100.00000	0.00000	102.70777			0.00	0	0
Total IDW001 SPOT									0.00	0	0
Total For IDW001									0.00	0	0
IDW002 On 30/06/2016 Spot Bond				100.00000	0.00000	102.61974			0.00	0	0
Total IDW002 SPOT									0.00	0	0
Total For IDW002									0.00	0	0
IDW003 On 30/06/2016 Spot Bond				100.00000	0.00000	102.03581			0.00	0	0
Total IDW003 SPOT									0.00	0	0
Total For IDW003									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	108.14115	9.20000	108.11458			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	99.85476			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	99.85476			0.00	0	0
Total IHL02 SPOT									0.00	0	0
Total For IHL02									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.79862			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.47225	100.00000	7.45415			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN01Q On 23/07/2014 Spot Bond				100.00000	0.00000	101.11387			0.00	0	0
Total IN01Q SPOT									0.00	0	0
Total For IN01Q									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN02Q On 05/08/2014 Spot Bond				100.00000	0.00000	100.80968				0.00	0	0
Total IN02Q SPOT										0.00	0	0
Total For IN02Q										0.00	0	0
IN03Q On 12/08/2014 Spot Bond				100.00000	0.00000	100.68605				0.00	0	0
Total IN03Q SPOT										0.00	0	0
Total For IN03Q										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.73000	101.84827	9.73000	101.82198				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN04Q On 26/08/2014 Spot Bond				100.00000	0.00000	100.43351				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	100.15255				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.58663				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.44216	100.00000	9.41928				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN248U On 26/06/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total IN248U SPOT										0.00	0	0
Total For IN248U										0.00	0	0
IN249U On 10/07/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total IN249U SPOT										0.00	0	0
Total For IN249U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	82.20721	100.00000	82.02247				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN427U On 01/07/2014 Spot Bond			100.00000	99.56969	100.00000	99.30275				0.00	0	0
Total IN427U SPOT										0.00	0	0
Total For IN427U										0.00	0	0
IN428U On 08/07/2014 Spot Bond			100.00000	97.73669	100.00000	97.47949				0.00	0	0
Total IN428U SPOT										0.00	0	0
Total For IN428U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN429U On 15/07/2014 Spot Bond			100.00000	95.96427	100.00000	95.71630			0.00	0	0
Total IN429U SPOT									0.00	0	0
Total For IN429U									0.00	0	0
IN430U On 22/07/2014 Spot Bond			100.00000	94.26264	100.00000	94.02340			0.00	0	0
Total IN430U SPOT									0.00	0	0
Total For IN430U									0.00	0	0
IN431U On 29/07/2014 Spot Bond			100.00000	96.12403	100.00000	96.80943			0.00	0	0
Total IN431U SPOT									0.00	0	0
Total For IN431U									0.00	0	0
IN432U On 05/08/2014 Spot Bond			100.00000	92.97138	100.00000	92.26705			0.00	0	0
Total IN432U SPOT									0.00	0	0
Total For IN432U									0.00	0	0
IN433U On 12/08/2014 Spot Bond			100.00000	88.26087	100.00000	87.62590			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	84.00000	100.00000	83.42465			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	98.36065	100.00000	97.56097			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	94.95162	100.00000	94.19200			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	89.87787	100.00000	89.19697			0.00	0	0
Total IN437U SPOT									0.00	0	0
Total For IN437U									0.00	0	0
INA426 On 24/06/2014 Spot Bond			5.90000	97.13453	5.90000	99.90311			0.00	0	0
Total INA426 SPOT									0.00	0	0
Total For INA426									0.00	0	0
INA427 On 01/07/2014 Spot Bond			5.90000	99.88698	5.90000	99.79030		12,980,000,000,000.00	2,200,000,000	2,200,000,000	
Total INA427 SPOT								12,980,000,000,000.00	2,200,000,000	2,200,000,000	
Total For INA427								12,980,000,000,000.00	2,200,000,000	2,200,000,000	
INA428 On 08/07/2014 Spot Bond			5.90000	99.77421	5.90000	99.67775		0.00	0	0	
Total INA428 SPOT								0.00	0	0	
Total For INA428								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA430 On 22/07/2014 Spot Bond			6.00000	99.54183	6.00000	99.44420			0.00	0	0
Total INA430 SPOT									0.00	0	0
Total For INA430									0.00	0	0
INA432 On 05/08/2014 Spot Bond			6.00000	99.31432	6.00000	99.21714			0.00	0	0
Total INA432 SPOT									0.00	0	0
Total For INA432									0.00	0	0
INA433 On 12/08/2014 Spot Bond			6.00000	99.20096	6.00000	99.10399			0.00	0	0
Total INA433 SPOT									0.00	0	0
Total For INA433									0.00	0	0
INA435 On 26/08/2014 Spot Bond			6.10000	98.95809	6.10000	98.86000			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			6.10000	98.72950	6.10000	98.63185			0.00	0	0
Total INA437 SPOT									0.00	0	0
Total For INA437									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	102.06867			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			11.19855	104.01604	11.19855	103.52413			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			11.19855	102.30096	11.19855	102.36373			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	99.99970			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.36546			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00009			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.44343	6.50000	101.42571			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	99.97658				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING167 On 30/09/2014 Spot Bond				100.00000	0.00000	101.59781				0.00	0	0
Total ING167 SPOT										0.00	0	0
Total For ING167										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	97.45086				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.03852				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.20700				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	99.91022				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.43233				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING233 On 25/06/2014 Spot Bond				100.00000	0.00000	102.97922				0.00	0	0
Total ING233 SPOT										0.00	0	0
Total For ING233										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	99.98275				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	99.98288				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING239 On 15/07/2014 Spot Bond				100.00000	0.00000	101.07802				0.00	0	0
Total ING239 SPOT										0.00	0	0
Total For ING239										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.77047				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.65300				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.61360				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.60648				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.37078				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				100.00000	0.00000	101.52589				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.12187				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING252 On 20/06/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING252 SPOT										0.00	0	0
Total For ING252										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	100.39781				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	102.10119				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.44663				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	100.81123				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	97.56243				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IP270U On 10/07/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total IP270U SPOT										0.00	0	0
Total For IP270U										0.00	0	0
IPC02U On 04/07/2014 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total IPC02U SPOT										0.00	0	0
Total For IPC02U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.37451				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.40309				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.42219				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			8.74000	101.85510	8.74000	101.83130				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPFC01 On 15/07/2014 Spot Bond				100.00000	0.00000	101.07205				0.00	0	0
Total IPFC01 SPOT										0.00	0	0
Total For IPFC01										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.75500	98.97200	9.75500	98.94639				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	100.15714				0.00	0	0
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.95000	104.61528	8.95000	104.59039				0.00	0	200,000,000
Total IPL6 SPOT										0.00	0	200,000,000
Total For IPL6										0.00	0	200,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.53085				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.52499				0.00	120,000,000	80,000,000
Total IPL8 SPOT										0.00	120,000,000	80,000,000
Total For IPL8										0.00	120,000,000	80,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	101.00108			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV012	On	26/11/2014	Spot Bond				100.00000	0.00000	100.69501			0.00	0	0
Total IV012 SPOT												0.00	0	0
Total For IV012												0.00	0	0
IV013	On	22/06/2015	Spot Bond				100.00000	0.00000	100.00014			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			8.91000	101.58026	8.91000	101.55607			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	100.06461			0.00	4,800,000,000	2,400,000,000
Total IV015 SPOT												0.00	4,800,000,000	2,400,000,000
Total For IV015												0.00	4,800,000,000	2,400,000,000
IV016	On	06/12/2021	Spot Bond				100.00000	0.00000	100.39757			0.00	0	0
Total IV016 SPOT												0.00	0	0
Total For IV016												0.00	0	0
IV017	On	31/01/2022	Spot Bond			3.26000	97.68250	3.26000	120.86947			3,390,400,000,000.00	1,040,000,000	520,000,000
Total IV017 SPOT												3,390,400,000,000.00	1,040,000,000	520,000,000
Total For IV017												3,390,400,000,000.00	1,040,000,000	520,000,000
IV019	On	31/03/2028	Spot Bond			3.64000	137.52778	3.64000	137.16408			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0
IV022	On	02/04/2022	Spot Bond				100.00000	0.00000	99.80489			0.00	90,000,000	60,000,000
Total IV022 SPOT												0.00	90,000,000	60,000,000
Total For IV022												0.00	90,000,000	60,000,000
IV023	On	11/07/2022	Spot Bond				100.00000	0.00000	101.65374			0.00	0	0
Total IV023 SPOT												0.00	0	0
Total For IV023												0.00	0	0
IV024	On	27/07/2022	Spot Bond				100.00000	0.00000	101.54369			0.00	0	0
Total IV024 SPOT												0.00	0	0
Total For IV024												0.00	0	0
IV025	On	12/09/2019	Spot Bond				100.00000	0.00000	100.24978			0.00	80,000,000	50,000,000
Total IV025 SPOT												0.00	80,000,000	50,000,000
Total For IV025												0.00	80,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.91450			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.60000	96.32956	3.60000	96.91371			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.60000	96.24925	3.60000	102.78865			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.28720			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.96067			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV04Q On 10/09/2014 Spot Bond				100.00000	0.00000	100.15255			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			10.61500	111.67142	10.61500	111.64004			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.40761			0.00	0	2,500,000,000
Total IV09 SPOT									0.00	0	2,500,000,000
Total For IV09									0.00	0	2,500,000,000
IV19A On 31/03/2028 Spot Bond			3.64000	137.52778	3.64000	137.16408			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV427U On 03/07/2014 Spot Bond			100.00000	99.04114	100.00000	98.77703			0.00	0	0
Total IV427U SPOT									0.00	0	0
Total For IV427U									0.00	0	0
IV428U On 10/07/2014 Spot Bond			100.00000	97.22364	100.00000	96.96913		90,000,000,000,000.00		900,000,000	900,000,000
Total IV428U SPOT								90,000,000,000,000.00		900,000,000	900,000,000
Total For IV428U								90,000,000,000,000.00		900,000,000	900,000,000
IV429U On 17/07/2014 Spot Bond			100.00000	95.47737	100.00000	95.23193			0.00	0	0
Total IV429U SPOT									0.00	0	0
Total For IV429U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV430U On 24/07/2014 Spot Bond			100.00000	92.40506	100.00000	99.20000			0.00	0	0
Total IV430U SPOT									0.00	0	0
Total For IV430U									0.00	0	0
IV432U On 07/08/2014 Spot Bond			100.00000	91.57331	100.00000	90.88993			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	87.00000	100.00000	86.38298			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	94.90909	100.00000	94.29678			0.00	0	0
Total IV436U SPOT									0.00	0	0
Total For IV436U									0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.47867			0.00	0	0
Total IVA01A SPOT									0.00	0	0
Total For IVA01A									0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.19186			0.00	0	0
Total IVA02A SPOT									0.00	0	0
Total For IVA02A									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.53790			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA426 On 26/06/2014 Spot Bond			5.90000	99.96768	5.90000	99.87085			0.00	0	0
Total IVA426 SPOT									0.00	0	0
Total For IVA426									0.00	0	0
IVA427 On 03/07/2014 Spot Bond			5.90000	99.85473	5.90000	99.75812			0.00	0	0
Total IVA427 SPOT									0.00	0	0
Total For IVA427									0.00	0	0
IVA428 On 10/07/2014 Spot Bond			5.90000	99.74204	5.90000	99.64564			0.00	0	0
Total IVA428 SPOT									0.00	0	0
Total For IVA428									0.00	0	0
IVA429 On 17/07/2014 Spot Bond			5.90000	99.62960	5.90000	99.53342			0.00	0	0
Total IVA429 SPOT									0.00	0	0
Total For IVA429									0.00	0	0
IVA432 On 07/08/2014 Spot Bond			6.00000	99.28191	6.00000	99.18478			0.00	0	0
Total IVA432 SPOT									0.00	0	0
Total For IVA432									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA436 On 04/09/2014 Spot Bond			6.10000	98.81102	6.10000	98.71321			0.00	0	0
Total IVA436 SPOT									0.00	0	0
Total For IVA436									0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.10000	98.69693	6.10000	98.59935			0.00	0	0
Total IVA437 SPOT									0.00	0	0
Total For IVA437									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.89870			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.11321			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.49544			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.51375			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	100.78079			0.00	0	0
Total IVC012 SPOT									0.00	0	0
Total For IVC012									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.63274			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.68639			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.41959			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.40318			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.41273			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.43184				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.34587				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.25475				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.10540				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	100.07489				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.76250				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.51354				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.50824				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.66555				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.32683				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.16502				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	100.98573				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC031 On 18/08/2014 Spot Bond				100.00000	0.00000	100.50289				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	27.47943	100.00000	20.80986				0.00	0	3,000,000,000
Total IVC032 SPOT										0.00	0	3,000,000,000
Total For IVC032										0.00	0	3,000,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	60.13236	100.00000	59.98669				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.12641				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	63.35890	100.00000	63.20372				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.90430				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	22.77427	100.00000	22.71910				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	101.47258				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	87.82816	100.00000	87.61905				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	86.30408	100.00000	86.10521				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	62.22129	100.00000	62.06890				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	70.58048	100.00000	70.44657				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG11L On 04/02/2015 Spot Bond			100.00000	61.62810	100.00000	61.47880				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	55.47852	100.00000	55.34412				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.20589				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.21369				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	88.17891	100.00000	87.89809				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.49355				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.29200				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			8.82000	138.28580	8.82000	138.25336				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.31041				0.00	500,000,000	500,000,000
Total LBK02 SPOT										0.00	500,000,000	500,000,000
Total For LBK02										0.00	500,000,000	500,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.10281				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.52453				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.52017				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.08941			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.05000	99.06044	9.05000	99.03623		181,000,000,000.00		20,000,000	1,380,000,000
Total LGL02 SPOT								181,000,000,000.00		20,000,000	1,380,000,000
Total For LGL02								181,000,000,000.00		20,000,000	1,380,000,000
LGL03 On 03/04/2018 Spot Bond			9.20000	71.20302	9.20000	96.78371		460,000,000,000.00		50,000,000	30,000,000
Total LGL03 SPOT								460,000,000,000.00		50,000,000	30,000,000
Total For LGL03								460,000,000,000.00		50,000,000	30,000,000
LGL04 On 14/08/2020 Spot Bond			9.68000	100.92637	9.68000	100.90002		203,280,000,000.00		21,000,000	10,500,000
Total LGL04 SPOT								203,280,000,000.00		21,000,000	10,500,000
Total For LGL04								203,280,000,000.00		21,000,000	10,500,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.29275		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			10.73000	100.27393	10.73000	100.24530		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	100.31936		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60468		0.00		0	70,000,000
Total LRFA1 SPOT								0.00		0	70,000,000
Total For LRFA1								0.00		0	70,000,000
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.64471		0.00		0	0
Total LRFB1 SPOT								0.00		0	0
Total For LRFB1								0.00		0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.69268		0.00		0	0
Total LRFC1 SPOT								0.00		0	0
Total For LRFC1								0.00		0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	101.18924		0.00		0	0
Total MAQ041 SPOT								0.00		0	0
Total For MAQ041								0.00		0	0
MAQ05 On 02/07/2014 Spot Bond				100.00000	0.00000	98.79331		0.00		0	0
Total MAQ050 SPOT								0.00		0	0
Total For MAQ050								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	98.05525				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 25/07/2014 Spot Bond				100.00000	0.00000	99.42041				0.00	0	0
Total MAQ052 SPOT										0.00	0	0
Total For MAQ052										0.00	0	0
MAQ05 On 22/08/2014 Spot Bond				100.00000	0.00000	98.96307				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	98.68417				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	68.22430	100.00000	68.09701				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	87.82816	100.00000	87.61905				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.94896				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	5.88726	100.00000	5.85277				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	82.14286	100.00000	81.95991				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ21 On 29/07/2014 Spot Bond			100.00000	96.12403	100.00000	95.38462				0.00	0	0
Total MAQ21U SPOT										0.00	0	0
Total For MAQ21U										0.00	0	0
MAQ23 On 19/06/2014 Spot Bond			100.00000	66.66670	100.00000	66.66670				0.00	0	0
Total MAQ23U SPOT										0.00	0	0
Total For MAQ23U										0.00	0	0
MAQ24 On 24/06/2014 Spot Bond			100.00000	66.66667	100.00000	99.72678				0.00	0	0
Total MAQ24U SPOT										0.00	0	0
Total For MAQ24U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ25 On 09/07/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total MAQ25U SPOT									0.00	0	0
Total For MAQ25U									0.00	0	0
MAQ26 On 24/07/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172		410,000,000,000,000.00	24,100,000,000	24,100,000,000	
Total MAQ26U SPOT								10,000,000,000,000.00	24,100,000,000	24,100,000,000	
Total For MAQ26U								10,000,000,000,000.00	24,100,000,000	24,100,000,000	
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	99.70553			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	101.54658			0.00	0	0
Total MBF027 SPOT									0.00	0	0
Total For MBF027									0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.28252			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.42542			0.00	0	500,000,000
Total MBF029 SPOT									0.00	0	500,000,000
Total For MBF029									0.00	0	500,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.85526			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.17384			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/09/2014 Spot Bond				100.00000	0.00000	100.22350			0.00	0	0
Total MBF034 SPOT									0.00	0	0
Total For MBF034									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.52587			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	100.71671			0.00	0	10,000,000
Total MBF036 SPOT									0.00	0	10,000,000
Total For MBF036									0.00	0	10,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.85938			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0

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 15/04/2015 Spot Bond				100.00000	0.00000	101.18478			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.19503			0.00	1,500,000,000	1,500,000,000
Total MBF039 SPOT									0.00	1,500,000,000	1,500,000,000
Total For MBF039									0.00	1,500,000,000	1,500,000,000
MBP22 On 09/09/2014 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
Total MBP22U SPOT									0.00	0	0
Total For MBP22U									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	60.46002	100.00000	60.31356			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	21.07350	100.00000	21.02245			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	51.44897	100.00000	51.32433			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.96500	101.94889	8.96500	101.92446			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			8.85500	101.87281	8.85500	101.84869			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.21382			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.19908			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.30758			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.34837			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/10/2014 Spot Bond				100.00000	0.00000	101.35797				0.00	0	0
Total MEFSA2 SPOT										0.00	0	0
Total For MEFSA2										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.40590				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.07179				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.22792				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			8.28500	102.47856	8.28500	102.45584				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.03500	105.49396	9.03500	105.46821				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			9.88000	105.37318	9.88000	105.34512				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			6.51000	101.47580	6.51000	101.45825				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	100.05145				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	100.05346				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			9.88000	101.60924	9.88000	101.47459				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			7.74500	103.17970	7.74500	103.15841				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.49254			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.21000	99.49337	9.21000	99.46891			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.11860			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			9.75500	104.81611	9.75500	104.15497			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	13.88536	100.00000	13.85172			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.47307			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			8.91000	99.46933	8.91000	99.44564			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN02 On 13/07/2014 Spot Bond			5.99500	104.76805	5.99500	104.75090			0.00	0	0
Total MTN02 SPOT									0.00	0	0
Total For MTN02									0.00	0	0
MTN03 On 13/07/2015 Spot Bond			7.83000	105.69767	7.83000	105.67525		1,331,100,000,000.00		170,000,000	200,000,000
Total MTN03 SPOT								1,331,100,000,000.00		170,000,000	200,000,000
Total For MTN03								1,331,100,000,000.00		170,000,000	200,000,000
MTN04 On 13/07/2017 Spot Bond			8.85000	107.88257	8.85000	107.85677		325,680,000,000.00		36,800,000	518,400,000
Total MTN04 SPOT								325,680,000,000.00		36,800,000	518,400,000
Total For MTN04								325,680,000,000.00		36,800,000	518,400,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.50708	100.89771	6.49119		0.00	0	0	0
Total N4A211 SPOT								0.00	0	0	0
Total For N4A211								0.00	0	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.59334	100.61875	6.57728		0.00	0	0	0
Total N4A302 SPOT								0.00	0	0	0
Total For N4A302								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
N4A30€ 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
N4A30€ 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
N4A40€ 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
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.76585			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.77666			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.78191			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.84716			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.92297			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.41729	100.00000	0.41628			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.41729	100.00000	0.41628			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			9.31000	94.76545	9.31000	94.74202			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10/ On 25/07/2016 Spot Bond			7.68000	101.39572	7.68000	101.37460			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.40000	98.36498	9.40000	98.34043		1,310,360,000,000.00		139,400,000	119,700,000
Total NBK11A SPOT								1,310,360,000,000.00		139,400,000	119,700,000
Total For NBK11A								1,310,360,000,000.00		139,400,000	119,700,000
NBK11E/ On 27/10/2014 Spot Bond				100.00000	0.00000	101.24010			0.00	0	0
Total NBK11B SPOT									0.00	0	0
Total For NBK11B									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.20500	103.31040	9.20500	103.28514			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I/ On 20/02/2015 Spot Bond				100.00000	0.00000	100.70163			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.64500	103.06520	9.64500	103.03882			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I/ On 21/02/2017 Spot Bond				100.00000	0.00000	101.96589			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I/ On 27/08/2015 Spot Bond				100.00000	0.00000	100.78682			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	102.01534			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I/ On 25/07/2016 Spot Bond				100.00000	0.00000	101.35423			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	100.63584			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	99.98179			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A On 15/09/2015 Spot Bond			7.43000	106.46313	7.43000	106.44202			9,659,000,000,000.00	1,300,000,000	1,360,000,000
Total NBK2A SPOT									9,659,000,000,000.00	1,300,000,000	1,360,000,000
Total For NBK2A									9,659,000,000,000.00	1,300,000,000	1,360,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.70928			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.86500	113.63674	8.86500	113.60996			0.00	0	410,000,000
Total NBK3A SPOT									0.00	0	410,000,000
Total For NBK3A									0.00	0	410,000,000
NBK4 On 28/10/2024 Spot Bond			10.99500	33.98810	10.99500	33.93956			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			7.63000	103.32420	7.63000	103.30307			0.00	0	950,000,000
Total NBK6A SPOT									0.00	0	950,000,000
Total For NBK6A									0.00	0	950,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.28007			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.34745			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			7.98000	104.55243	7.98000	104.53019			0.00	0	430,000,000
Total NBK9A SPOT									0.00	0	430,000,000
Total For NBK9A									0.00	0	430,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	99.99999			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.38881				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	100.93837				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.64227				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.47279				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.44229				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	90.29858				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.41914				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.20182				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.30613				0.00	0	0
Total NCLN65 SPOT										0.00	0	0
Total For NCLN65										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.12779				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6 On 13/07/2016 Spot Bond				100.00000	0.00000	101.54631				0.00	0	0
Total NCLN67 SPOT										0.00	0	0
Total For NCLN67										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	86.54800				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.77288				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.82381				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.05604				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	100.05284				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.55202				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	100.05086				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	99.98157				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	99.98158				0.00	1,000,000,000	500,000,000
Total NCLN80 SPOT										0.00	1,000,000,000	500,000,000
Total For NCLN80										0.00	1,000,000,000	500,000,000
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.02776				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	99.97864				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0

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			10.16500	103.09153	10.16500	105.73499			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	99.97877			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			10.20000	101.83892	10.20000	104.49222			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.97864			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	99.98088			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.05740			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.68000	104.93574	8.68000	104.91152			0.00	0	0
Total NED11 SPOT									0.00	0	0
Total For NED11									0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.36559			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.49536			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.24500	104.70603	10.24500	103.63892			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.62344			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.31407			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			12.30000	110.53940	12.30000	110.50356			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.51256			0.00	1,000,000,000	1,000,000,000
Total NEDH1B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NEDH1B									0.00	1,000,000,000	1,000,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.48399			0.00	120,000,000	80,000,000
Total NHM001 SPOT									0.00	120,000,000	80,000,000
Total For NHM001									0.00	120,000,000	80,000,000
NILB10 On 08/12/2016 Spot Bond			2.09000	165.56210	2.09000	165.48142			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			8.93000	105.82478	8.93000	105.79925			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.23092			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NPL09 On 10/09/2014 Spot Bond				100.00000	0.00000	100.15315			0.00	0	0
Total NPL09 SPOT									0.00	0	0
Total For NPL09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.56000	104.71965	9.56000	104.71030			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.62151			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.82050			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.58687			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.60857			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.59557			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.76000	104.71734	9.76000	105.59198			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.60862			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.62156			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.61290			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			9.96000	104.71519	9.96000	104.69745			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.63896			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.63022			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.63455			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.79429			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.74168			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.64753			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.72500	113.52493	8.72500	113.49845			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.15500	119.59994	9.15500	119.57085			0.00	0	200,000,000
Total NRA022 SPOT									0.00	0	200,000,000
Total For NRA022									0.00	0	200,000,000
NRA02: On 31/05/2023 Spot Bond			1.98500	171.71225	1.98500	171.62904			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			9.54000	121.79430	9.54000	121.76329			0.00	0	0
Total NRA028 SPOT									0.00	0	0
Total For NRA028									0.00	0	0
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.16220			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	101.05577			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.78627			0.00	700,000,000	700,000,000
Total NTC15 SPOT									0.00	700,000,000	700,000,000
Total For NTC15									0.00	700,000,000	700,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.00005			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.52432			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.54254			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	100.60666			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.63775			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT13U On 28/05/2020 Spot Bond			100.00000	16.68358	100.00000	16.64316				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	43.35739	100.00000	43.25120				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			6.96000	103.86668	6.96000	103.84728				0.00	0	4,121,800,000
Total OML01 SPOT										0.00	0	4,121,800,000
Total For OML01										0.00	0	4,121,800,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	15.33717	100.00000	15.30001				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	98.91000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	67.22624	100.00000	67.06159				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	100.75503				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	101.03362				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.30781				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.31308				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PNP17 On 27/06/2014 Spot Bond				100.00000	0.00000	100.37304				0.00	0	0
Total PNP17 SPOT										0.00	0	0
Total For PNP17										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.38170				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0

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 31/12/2018 Spot Bond				100.00000	0.00000	100.24016			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.03063			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.06054			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.07400			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.10390			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.23241			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.26228			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.16597			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			6.73000	105.14094	6.73000	105.12185			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			6.36500	98.57327	6.36500	98.55633			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			8.24000	39.53682	8.24000	39.52810			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R157 On 15/09/2015 Spot Bond			6.63000	111.63844	6.73000	111.49560		135,189,060,747,000.00	20,390,506,900	695,367,659,800	
Total R157 SPOT								15,189,060,747,000.00	20,390,506,900	695,367,659,800	
Total For R157								15,189,060,747,000.00	20,390,506,900	695,367,659,800	

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			6.73000	111.51566	6.73000	111.49560			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			6.63000	92.31756	6.63000	92.30120			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			6.73000	117.45663	6.73000	117.43550			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			6.56000	86.61888	6.56000	86.60368			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			8.30000	116.99301	8.42000	115.94451		851,470,898,540,000.00	704,996,493,800	704,005,208,300	
Total R186 SPOT								1,470,898,540,000.00	704,996,493,800	704,005,208,300	
Total For R186								1,470,898,540,000.00	704,996,493,800	704,005,208,300	
R187P On 21/12/2026 Spot Bond			8.16000	36.82160	8.16000	36.81355		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.08000	34.34573	8.08000	34.33829		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.58000	284.01413	1.58000	283.87964		185,836,440,000.00	117,618,000	26,016,906,800	
Total R197 SPOT								185,836,440,000.00	117,618,000	26,016,906,800	
Total For R197								185,836,440,000.00	117,618,000	26,016,906,800	
R201 On 21/12/2014 Spot Bond			5.89000	101.42884	5.99500	101.36166		18,848,000,000,000.00	3,200,000,000	66,150,000,000	
Total R201 SPOT								18,848,000,000,000.00	3,200,000,000	66,150,000,000	
Total For R201								18,848,000,000,000.00	3,200,000,000	66,150,000,000	
R202 On 07/12/2033 Spot Bond			1.79000	227.58008	1.79000	227.47100		13,049,502,571,000.00	7,290,224,900	153,873,936,500	
Total R202 SPOT								13,049,502,571,000.00	7,290,224,900	153,873,936,500	
Total For R202								13,049,502,571,000.00	7,290,224,900	153,873,936,500	
R2023 On 28/02/2023 Spot Bond			8.13500	100.06008	8.24500	99.37548		519,282,580,170,500.00	309,684,398,300	483,774,178,300	
Total R2023 SPOT								19,282,580,170,500.00	309,684,398,300	483,774,178,300	
Total For R2023								19,282,580,170,500.00	309,684,398,300	483,774,178,300	
R203 On 15/09/2017 Spot Bond			7.26000	105.04813	7.35000	104.76863		311,458,101,204,000.00	456,123,705,400	863,802,546,500	
Total R203 SPOT								11,458,101,204,000.00	456,123,705,400	863,802,546,500	
Total For R203								11,458,101,204,000.00	456,123,705,400	863,802,546,500	

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			8.94000	95.33988	8.94000	95.31685			243,799,792,192,000.00	250,984,316,800	434,300,000,000
Total R2030 SPOT									13,799,792,192,000.00	250,984,316,800	434,300,000,000
Total For R2030									13,799,792,192,000.00	250,984,316,800	434,300,000,000
R2032 On 31/03/2032 Spot Bond			9.06000	93.28996	9.06000	94.78183			0.00	0	1,300,000,000
Total R2032 SPOT									0.00	0	1,300,000,000
Total For R2032									0.00	0	1,300,000,000
R2037 On 31/01/2037 Spot Bond			9.14000	97.29236	9.14000	97.26835			833,354,124,000,000.00	91,176,600,000	125,300,717,700
Total R2037 SPOT									13,354,124,000,000.00	91,176,600,000	125,300,717,700
Total For R2037									13,354,124,000,000.00	91,176,600,000	125,300,717,700
R204 On 21/12/2018 Spot Bond			7.52000	101.86577	7.61500	101.48538			670,685,712,064,000.00	222,165,653,200	462,474,251,900
Total R204 SPOT									10,685,712,064,000.00	222,165,653,200	462,474,251,900
Total For R204									10,685,712,064,000.00	222,165,653,200	462,474,251,900
R2048 On 28/02/2048 Spot Bond			9.24500	97.63584	9.24500	97.61187			457,313,604,000,000.00	265,799,200,000	420,034,047,600
Total R2048 SPOT									17,313,604,000,000.00	265,799,200,000	420,034,047,600
Total For R2048									17,313,604,000,000.00	265,799,200,000	420,034,047,600
R207 On 15/01/2020 Spot Bond			7.77500	100.86405	7.88000	100.38389			842,294,428,522,500.00	236,951,051,900	541,481,072,800
Total R207 SPOT									12,294,428,522,500.00	236,951,051,900	541,481,072,800
Total For R207									12,294,428,522,500.00	236,951,051,900	541,481,072,800
R208 On 31/03/2021 Spot Bond			7.94500	95.38752	8.05500	94.82318			863,098,326,440,500.00	486,230,122,900	941,289,971,500
Total R208 SPOT									13,098,326,440,500.00	486,230,122,900	941,289,971,500
Total For R208									13,098,326,440,500.00	486,230,122,900	941,289,971,500
R209 On 31/03/2036 Spot Bond			8.97000	75.60123	9.06500	74.87075			320,105,913,854,000.00	147,168,998,200	662,905,292,600
Total R209 SPOT									10,105,913,854,000.00	147,168,998,200	662,905,292,600
Total For R209									10,105,913,854,000.00	147,168,998,200	662,905,292,600
R210 On 31/03/2028 Spot Bond			1.74000	170.86292	1.74000	170.78126			14,087,214,000.00	8,096,100	28,682,788,000
Total R210 SPOT									14,087,214,000.00	8,096,100	28,682,788,000
Total For R210									14,087,214,000.00	8,096,100	28,682,788,000
R211 On 31/01/2017 Spot Bond			0.68000	131.39170	0.68000	131.33266			8,285,437,968,000.00	12,184,467,600	73,312,601,300
Total R211 SPOT									8,285,437,968,000.00	12,184,467,600	73,312,601,300
Total For R211									8,285,437,968,000.00	12,184,467,600	73,312,601,300
R212 On 31/01/2022 Spot Bond			1.60000	135.58952	1.60000	135.52517			50,452,134,240,000.00	31,532,583,900	67,840,462,600
Total R212 SPOT									10,452,134,240,000.00	31,532,583,900	67,840,462,600
Total For R212									10,452,134,240,000.00	31,532,583,900	67,840,462,600
R213 On 28/02/2031 Spot Bond			8.84000	86.28981	8.95000	85.43625			415,557,390,260,000.00	160,130,926,500	447,794,000,000
Total R213 SPOT									15,557,390,260,000.00	160,130,926,500	447,794,000,000
Total For R213									15,557,390,260,000.00	160,130,926,500	447,794,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Spot Bond			9.16000	75.65347	9.16000	75.63507			,113,978,511,548,000.00	230,783,680,300	640,783,506,500
Total R214 SPOT									13,978,511,548,000.00	230,783,680,300	640,783,506,500
Total For R214									13,978,511,548,000.00	230,783,680,300	640,783,506,500
R226C On 15/09/2014 Spot Bond			5.96500	98.66173	5.96500	98.64582			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			6.79000	95.27082	6.79000	95.25354			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			6.63000	92.31756	6.63000	92.30120			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			6.55000	89.47492	6.55000	89.45925			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			6.56000	86.61888	6.56000	86.60368			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R325C On 21/06/2014 Spot Bond			6.05000	94.29515	6.05000	94.29515			0.00	0	0
Total R325C SPOT									0.00	0	0
Total For R325C									0.00	0	0
R326C On 21/12/2014 Spot Bond			6.00000	97.12613	6.00000	97.11063			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			6.70000	93.67283	6.70000	93.65596			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			6.57000	90.80680	6.57000	90.79076			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			6.55000	87.95259	6.55000	87.93710			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			6.61000	85.04030	6.61000	85.02519			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			7.32500	80.63545	7.32500	80.61960			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			7.37500	77.65564	7.37500	77.64027			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.62000	74.19125	7.62000	74.17609			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.60000	71.53019	7.60000	71.51561			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0
R335C On 21/06/2019 Spot Bond			7.58000	68.97786	7.58000	68.96384			0.00	0	0
Total R335C SPOT									0.00	0	0
Total For R335C									0.00	0	0
R336C On 21/12/2019 Spot Bond			7.57000	66.49424	7.57000	66.48074			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			7.84000	63.07890	7.84000	63.06565			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			7.82000	60.77537	7.82000	60.76263			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			7.97500	57.88186	7.97500	57.86949			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			7.94500	55.78277	7.94500	55.77089			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			7.91500	53.77533	7.91500	53.76393			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			7.88500	51.85512	7.88500	51.84416			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			7.84500	50.06121	7.84500	50.05069			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			7.80500	48.34801	7.80500	48.33790			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			8.36000	44.11685	8.36000	44.10698			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			8.32000	42.51770	8.32000	42.50823			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			8.28000	40.99229	8.28000	40.98321			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			8.24000	39.53682	8.24000	39.52810			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			8.20000	38.14772	8.20000	38.13934			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			8.16000	36.82160	8.16000	36.81355			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			8.12000	35.55527	8.12000	35.54754			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			8.08000	34.34573	8.08000	34.33829			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.78670			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.65411			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	101.79454			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.62981			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	17.23209	100.00000	17.19035			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	6.38457	100.00000	6.36893			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	17.31400	100.00000	17.27205			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	101.64386			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.24368			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.73224			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	102.22842			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	99.98365			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 18/08/2014 Spot Bond				100.00000	0.00000	100.59208			0.00	0	0
Total RDFC14 SPOT									0.00	0	0
Total For RDFC14									0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.24630			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	100.67881			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.39157			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	101.00424			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.28078			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES25 On 03/10/2014 Spot Bond				100.00000	0.00000	101.38213			0.00	0	30,000,000
Total RES25 SPOT									0.00	0	30,000,000
Total For RES25									0.00	0	30,000,000
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.23766			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.51896			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.29075			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.15443			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	102.44967			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	101.62189			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	101.45507			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	101.45507			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	99.88686			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	99.87343			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.36545			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.06910	12.35000	107.03366			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP019 On 08/09/2014 Spot Bond				100.00000	0.00000	100.33037			0.00	0	0
Total RP019 SPOT									0.00	0	0
Total For RP019									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.94205	100.00000	13.90826			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP022 On 15/08/2014 Spot Bond				100.00000	0.00000	100.74526			0.00	0	0
Total RP022 SPOT									0.00	0	0
Total For RP022									0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	101.43524			0.00	0	0
Total RP024 SPOT									0.00	0	0
Total For RP024									0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.36429			0.00	0	0
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.22587			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	101.09082				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	48.71393	100.00000	100.00000				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	2.39101	100.00000	2.38528				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	16.25083	100.00000	16.21103				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	23.96433	100.00000	23.90627				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	11.76779	100.00000	11.72483				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	23.92306	100.00000	23.86512				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.47072				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	102.31958				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			9.35500	104.76924	9.35500	104.74308				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			9.49500	91.10009	9.49500	100.42287				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.10000	84.50793	10.10000	101.44606				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	97.16734			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			7.98000	107.02653	7.98000	107.00377			0.00	0	2,700,000,000
Total SBK12 SPOT									0.00	0	2,700,000,000
Total For SBK12									0.00	0	2,700,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.61611			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			9.40000	101.34379	9.40000	101.31837			0.00	0	750,000,000
Total SBK14 SPOT									0.00	0	750,000,000
Total For SBK14									0.00	0	750,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.30053			0.00	0	1,050,000,000
Total SBK15 SPOT									0.00	0	1,050,000,000
Total For SBK15									0.00	0	1,050,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.13015			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.18066			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.33614			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.31192			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			7.73000	102.44771	7.73000	102.42660			0.00	0	2,520,000,000
Total SBK7 SPOT									0.00	0	2,520,000,000
Total For SBK7									0.00	0	2,520,000,000
SBK9 On 10/04/2018 Spot Bond			9.11500	99.44744	9.11500	99.42322			0.00	0	2,360,000,000
Total SBK9 SPOT									0.00	0	2,360,000,000
Total For SBK9									0.00	0	2,360,000,000
SBN27 On 15/09/2015 Spot Bond			8.19000	109.74586	8.19000	109.72193			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0

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			8.05000	109.91375	8.05000	109.89017				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			7.98000	109.99783	7.98000	109.97444				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			8.75000	100.86315	8.75000	100.83968				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			8.12500	109.82376	8.12500	109.79999				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			8.09000	109.86574	8.09000	109.84206				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.11789				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	99.99988				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.80198				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			8.40000	103.64518	8.40000	103.62201				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.44517				0.00	0	2,500,000,000
Total SBS15 SPOT										0.00	0	2,500,000,000
Total For SBS15										0.00	0	2,500,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.99975				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	104.03586				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			9.20500	104.97641	9.20500	104.95060				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.07000	100.93463	10.07000	100.90769				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.85741				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	101.06126				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.81369				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.59515				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			8.70500	101.38267	8.70500	101.35920				0.00	0	1,150,000,000
Total SBS25 SPOT										0.00	0	1,150,000,000
Total For SBS25										0.00	0	1,150,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	11.38430	100.00000	11.35883				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			9.78500	105.56811	9.78500	105.54026				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	101.30190				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			9.29500	97.91491	9.29500	97.89060				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			9.12000	94.05314	9.12000	94.03035				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	100.20696			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			10.07000	98.27496	10.07000	98.24859			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			9.75500	94.90899	9.75500	94.88443			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			7.78000	112.02609	7.78000	112.00247		116,700,000,000.00	15,000,000	305,000,000	
Total SBS9 SPOT								116,700,000,000.00	15,000,000	305,000,000	
Total For SBS9								116,700,000,000.00	15,000,000	305,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.11000	129.17027	2.11000	271.98881		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			1.32500	103.98955	1.32500	128.98732		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	104.13000		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	100.28244			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	13.71798	100.00000	13.68475			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				161.16158	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			1.95000	113.47451	1.95000	126.98297			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.44343	6.50000	101.42571			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	100.11122			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	99.86419			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.38315			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			9.38000	98.26138	9.38000	98.23663			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	101.13092			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.49484			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	99.91897			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	100.00002				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS10 On 28/07/2014 Spot Bond				100.00000	0.00000	100.88894				0.00	0	0
Total SHS10 SPOT										0.00	0	0
Total For SHS10										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	14.64641	100.00000	14.61093				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.22320				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	59.22702	100.00000	59.04211				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.12073				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.03000	106.52942	8.03000	106.50626				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			9.21500	99.94366	9.21500	101.31381				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			8.70000	101.00013	8.70000	100.97676				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.66052				0.00	0	0
Total SPDA1 SPOT										0.00	0	0
Total For SPDA1										0.00	0	0
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.65425				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.97278				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.65878			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.12171			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			8.45000	102.03749	8.45000	102.01429			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.41826			0.00	3,500,000,000	1,750,000,000
Total SSA02 SPOT									0.00	3,500,000,000	1,750,000,000
Total For SSA02									0.00	3,500,000,000	1,750,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.77988			0.00	1,000,000,000	500,000,000
Total SSA04 SPOT									0.00	1,000,000,000	500,000,000
Total For SSA04									0.00	1,000,000,000	500,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.35663			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			9.60500	94.73706	9.60500	94.71278			0.00	0	1,300,000,000
Total SSA06 SPOT									0.00	0	1,300,000,000
Total For SSA06									0.00	0	1,300,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.45078			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	99.93838			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.24197			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			9.66300	87.31892	9.66300	87.29640			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			9.72500	87.04408	9.72500	87.02149			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00(On 21/12/2014 Spot Bond			7.24000	100.77685	7.24000	100.75756			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00(On 15/01/2020 Spot Bond			9.14000	95.10077	9.14000	95.07730			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	100.02578			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			8.53000	101.46763	8.53000	101.44460			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01(On 31/01/2025 Spot Bond			2.35000	108.76983	2.35000	108.91441			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01(On 21/12/2018 Spot Bond			8.56500	97.99364	8.56500	97.88118			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01(On 19/07/2014 Spot Bond				100.00000	0.00000	100.94531			0.00	0	0
Total SSN013 SPOT									0.00	0	0
Total For SSN013									0.00	0	0
SSN01(On 26/08/2018 Spot Bond				100.00000	0.00000	100.62814			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			9.84000	104.77098	9.84000	104.63329			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01(On 02/09/2016 Spot Bond				100.00000	0.00000	100.39979			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN01(On 04/09/2014 Spot Bond				100.00000	0.00000	100.04359			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0
SSN02(On 18/09/2014 Spot Bond				100.00000	0.00000	100.02046			0.00	0	0
Total SSN020 SPOT									0.00	0	0
Total For SSN020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			10.18000	76.90768	10.18000	76.80399			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.27810			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	99.49889			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.66253			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SY107 On 21/07/2014 Spot Bond				100.00000	0.00000	99.47517			0.00	0	0
Total SY1076 SPOT									0.00	0	0
Total For SY1076									0.00	0	0
SY107 On 29/07/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total SY1078 SPOT									0.00	0	0
Total For SY1078									0.00	0	0
SY108 On 11/08/2014 Spot Bond				100.00000	0.00000	99.13067			0.00	0	0
Total SY1087 SPOT									0.00	0	0
Total For SY1087									0.00	0	0
SY109 On 18/08/2014 Spot Bond				100.00000	0.00000	99.01724			0.00	0	0
Total SY1090 SPOT									0.00	0	0
Total For SY1090									0.00	0	0
SY109 On 20/06/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1092 SPOT									0.00	0	0
Total For SY1092									0.00	0	0
SY109 On 19/08/2014 Spot Bond				100.00000	0.00000	99.00068			0.00	0	0
Total SY1094 SPOT									0.00	0	0
Total For SY1094									0.00	0	0
SY109 On 23/06/2014 Spot Bond				100.00000	0.00000	99.93468			0.00	0	0
Total SY1096 SPOT									0.00	0	0
Total For SY1096									0.00	0	0
SY109 On 22/08/2014 Spot Bond				100.00000	0.00000	98.95171			0.00	0	0
Total SY1098 SPOT									0.00	0	0
Total For SY1098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY109€ On 23/06/2014 Spot Bond				100.00000	0.00000	99.93474				0.00	0	0
Total SY1099 SPOT										0.00	0	0
Total For SY1099										0.00	0	0
SY1100 On 27/06/2014 Spot Bond				100.00000	0.00000	99.87003				0.00	0	0
Total SY1100 SPOT										0.00	0	0
Total For SY1100										0.00	0	0
SY1101 On 26/08/2014 Spot Bond				100.00000	0.00000	98.88375				0.00	0	0
Total SY1101 SPOT										0.00	0	0
Total For SY1101										0.00	0	0
SY1102 On 30/06/2014 Spot Bond				100.00000	0.00000	99.82012				0.00	0	0
Total SY1102 SPOT										0.00	0	0
Total For SY1102										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	98.83439				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1104 On 30/06/2014 Spot Bond				100.00000	0.00000	99.51901				0.00	0	0
Total SY1104 SPOT										0.00	0	0
Total For SY1104										0.00	0	0
SY1105 On 07/07/2014 Spot Bond				100.00000	0.00000	99.70602				0.00	0	0
Total SY1105 SPOT										0.00	0	0
Total For SY1105										0.00	0	0
SY1106 On 09/07/2014 Spot Bond				100.00000	0.00000	99.67285				0.00	0	0
Total SY1106 SPOT										0.00	0	0
Total For SY1106										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				100.00000	0.00000	98.65361				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				100.00000	0.00000	98.63937				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1109 On 11/07/2014 Spot Bond				100.00000	0.00000	99.64063				0.00	0	0
Total SY1109 SPOT										0.00	0	0
Total For SY1109										0.00	0	0
SY1110 On 14/07/2014 Spot Bond				100.00000	0.00000	99.59112				0.00	0	0
Total SY1110 SPOT										0.00	0	0
Total For SY1110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1111 On 18/07/2014 Spot Bond				100.00000	0.00000	99.52688				0.00	0	0
Total SY1111 SPOT										0.00	0	0
Total For SY1111										0.00	0	0
SY1112 On 18/07/2014 Spot Bond				100.00000	0.00000	99.52720				0.00	0	0
Total SY1112 SPOT										0.00	0	0
Total For SY1112										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				100.00000	0.00000	98.53938				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1114 On 23/07/2014 Spot Bond				100.00000	0.00000	99.44495				0.00	0	0
Total SY1114 SPOT										0.00	0	0
Total For SY1114										0.00	0	0
SY1115 On 21/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total SY1115 SPOT										0.00	0	0
Total For SY1115										0.00	0	0
SY1116 On 22/07/2014 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total SY1116 SPOT										0.00	0	0
Total For SY1116										0.00	0	0
SY1117 On 21/07/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total SY1117 SPOT										0.00	0	0
Total For SY1117										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.19000	109.20170	7.19000	109.18063				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			9.02000	101.92581	9.02000	101.90124				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T018 On 15/07/2014 Spot Bond			100.00000	99.64216	100.00000	99.38469				0.00	0	0
Total T018 SPOT										0.00	0	0
Total For T018										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	93.48235	100.00000	93.24627				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	27.79858	100.00000	27.73123				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	101.12807			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	100.94558			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS116 On 18/08/2014 Spot Bond				100.00000	0.00000	100.52542			0.00	0	0
Total TFS116 SPOT									0.00	0	0
Total For TFS116									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.40199			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.50428			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	100.04949			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.05232			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	97.79061			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	97.28357			0.00	0	0
Total TFS126 SPOT									0.00	0	0
Total For TFS126									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.00085			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			7.98000	104.88341	7.98000	104.86074			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.12382			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.15524			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.38719	7.83000	103.36526			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.10653			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.14582			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.91361			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.10653			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.14582			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	80.59703	7.16000	103.07799			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.22276			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.21648			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.36705			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.34668			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.96087			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.89073			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10496			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	101.15524			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.77544	8.73000	103.75094			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.10025			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.14582			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.08500	92.61990	9.08500	100.56742			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23508			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.29766			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	101.22590			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20863			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	101.36200				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.36393				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.35765				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.47627				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.85175				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.85799				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.07259				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.23798				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.81062	101.06155	6.79378				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	101.10025				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	101.39631				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.24159				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.30434				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.96709				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.58842				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	101.21262				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.22952				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.21262				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.22952				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.23798				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.20248				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.22952				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.32248				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.32248				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.32248				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.45762				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.49139				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.44917				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.12380				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.16590				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.14906				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			8.23000	104.73985	8.23000	104.71677				0.00	0	1,260,000,000
Total TL15 SPOT										0.00	0	1,260,000,000
Total For TL15										0.00	0	1,260,000,000
TL20 On 22/02/2020 Spot Bond			10.03000	85.14083	10.03000	85.08808				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.19000	104.09672	8.19000	104.07402				0.00	0	18,670,000,000
Total TN17 SPOT										0.00	0	18,670,000,000
Total For TN17										0.00	0	18,670,000,000
TN20 On 17/09/2020 Spot Bond			9.30500	108.35087	9.30500	108.32409				0.00	0	18,193,846,000
Total TN20 SPOT										0.00	0	18,193,846,000
Total For TN20										0.00	0	18,193,846,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.81480	100.00000	0.81223				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			9.52500	109.20036	9.52500	109.17275			0.00	0	10,780,000,000
Total TN23 SPOT									0.00	0	10,780,000,000
Total For TN23									0.00	0	10,780,000,000
TN25 On 19/08/2025 Spot Bond			9.64000	102.31225	9.64000	102.28565			0.00	0	18,602,850,000
Total TN25 SPOT									0.00	0	18,602,850,000
Total For TN25									0.00	0	18,602,850,000
TN27 On 14/11/2027 Spot Bond			9.67000	95.25956	9.67000	95.23511			0.00	0	2,525,000,000
Total TN27 SPOT									0.00	0	2,525,000,000
Total For TN27									0.00	0	2,525,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.88322			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.67954			0.00	0	1,900,000,000
Total TNF18 SPOT									0.00	0	1,900,000,000
Total For TNF18									0.00	0	1,900,000,000
TORQ1 On 15/04/2022 Spot Bond				100.00000	0.00000	100.79329			0.00	0	0
Total TORQ1 SPOT									0.00	0	0
Total For TORQ1									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.77304			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.79318			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.79522			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.89438			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.09986			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.60570			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0

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 05/04/2017 Spot Bond				100.00000	0.00000	101.46772				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.49929				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.14428				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.22344				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.83417	10.00000	99.80655				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.83829	9.75000	99.81136				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.84119	100.00000	9.81497				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.26589				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.28256				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.29181				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.29366				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.34522				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.45819				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSP150 On 02/10/2014 Spot Bond				100.00000	0.00000	98.33766				0.00	0	0
Total TSP150 SPOT										0.00	0	0
Total For TSP150										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	97.64841				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	97.45578				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP155 On 24/07/2014 Spot Bond				100.00000	0.00000	99.45720				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	96.41547				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP157 On 07/08/2014 Spot Bond				100.00000	0.00000	99.16008				0.00	0	0
Total TSP157 SPOT										0.00	0	0
Total For TSP157										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	95.57251				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP159 On 21/08/2014 Spot Bond				103.14604	0.00000	98.93356				0.00	0	0
Total TSP159 SPOT										0.00	0	0
Total For TSP159										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	95.06188				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	95.17151				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 18/09/2014 Spot Bond				100.00000	0.00000	98.44389				0.00	0	0
Total TSP162 SPOT										0.00	0	0
Total For TSP162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	94.99706				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	94.76928				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	97.97550				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	94.54432				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	93.85116				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	93.56859				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.80603	100.00000	12.77501				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 15/08/2014 Spot Bond				100.00000	0.00000	100.59353				0.00	0	0
Total TWC044 SPOT										0.00	0	0
Total For TWC044										0.00	0	0
TWC04 On 21/07/2014 Spot Bond				100.00000	0.00000	101.14994				0.00	0	0
Total TWC047 SPOT										0.00	0	0
Total For TWC047										0.00	0	0
TWC04 On 22/07/2014 Spot Bond				100.00000	0.00000	101.08855				0.00	0	0
Total TWC048 SPOT										0.00	0	0
Total For TWC048										0.00	0	0
TWC04 On 24/07/2014 Spot Bond				100.00000	0.00000	101.08327				0.00	0	0
Total TWC049 SPOT										0.00	0	0
Total For TWC049										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	101.05650				0.00	0	0
Total TWC051 SPOT										0.00	0	0
Total For TWC051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC05 On 26/07/2014 Spot Bond				100.00000	0.00000	100.94401				0.00	0	0
Total TWC052 SPOT										0.00	0	0
Total For TWC052										0.00	0	0
TWC05 On 19/08/2014 Spot Bond				100.00000	0.00000	100.58205				0.00	0	0
Total TWC053 SPOT										0.00	0	0
Total For TWC053										0.00	0	0
TWC05 On 21/08/2014 Spot Bond				100.00000	0.00000	100.39912				0.00	0	0
Total TWC054 SPOT										0.00	0	0
Total For TWC054										0.00	0	0
TWC05 On 21/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC055 SPOT										0.00	0	0
Total For TWC055										0.00	0	0
TWC05 On 25/07/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC056 SPOT										0.00	0	0
Total For TWC056										0.00	0	0
TWCJ1 On 24/07/2014 Spot Bond				100.00000	0.00000	101.21862				0.00	0	0
Total TWCJ10 SPOT										0.00	0	0
Total For TWCJ10										0.00	0	0
TWCJ1 On 21/08/2014 Spot Bond				100.00000	0.00000	100.44910				0.00	0	0
Total TWCJ11 SPOT										0.00	0	0
Total For TWCJ11										0.00	0	0
TWCM On 24/07/2014 Spot Bond				100.00000	0.00000	101.09396				0.00	0	0
Total TWCM10 SPOT										0.00	0	0
Total For TWCM10										0.00	0	0
TWCM On 21/08/2014 Spot Bond				100.00000	0.00000	100.40110				0.00	0	0
Total TWCM11 SPOT										0.00	0	0
Total For TWCM11										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.45500	109.35595	9.45500	109.32849				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	101.36453				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	101.84624				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40 On 10/09/2017 Spot Bond			9.69000	104.16838	9.69000	104.14159			0.00	0	0
Total UTR40 SPOT									0.00	0	0
Total For UTR40									0.00	0	0
VKC03 On 26/09/2014 Spot Bond				100.00000	0.00000	99.85992			0.00	0	0
Total VKC03 SPOT									0.00	0	0
Total For VKC03									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	99.88400			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	100.89286			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	100.92268			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	100.92400			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	99.87169			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	99.86800			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			7.09000	110.44660	7.09000	110.42570			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.16000	243.22600	1.16000	243.11351			0.00	0	200,000,000
Total WS05 SPOT									0.00	0	200,000,000
Total For WS05									0.00	0	200,000,000
WSP1 On 28/05/2015 Spot Bond			7.05000	102.37061	7.05000	102.35134			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			7.85000	103.60525	7.85000	103.58358			0.00	0	5,670,000,000
Total WSP2 SPOT									0.00	0	5,670,000,000
Total For WSP2									0.00	0	5,670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			8.17000	103.96081	8.17000	103.93820				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			8.50500	102.91615	8.50500	102.89286				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			8.59500	102.72996	8.59500	102.70648				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			6.68000	93.53843	6.68000	93.52146				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z019 On 30/06/2014 Spot Bond			6.03000	99.90097	6.03000	99.88449				0.00	0	0
Total Z019 SPOT										0.00	0	0
Total For Z019										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.61000	91.77596	6.61000	91.75965				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			6.01000	97.44874	6.01000	97.43310				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			6.68000	93.52146	6.68000	93.50448				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.56000	67.65207	7.56000	67.63842				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	39.96232	100.00000	39.88650				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	21.15256	100.00000	21.11243				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										32,471,623,390,286,500.00	716,173,883,500	585,038,557,400
Total for SPOT :										32,471,623,390,286,500.00	716,173,883,500	585,038,557,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									32 471 623 859 803 400.00	716,173,920,002	585,038,925,865
Total Options									102 308.58	66	54,133
Grand Total:									32,471,623,859,905,700.00	716,173,920,068	585,038,979,998